



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 AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/02/2026 TO: 13/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	2029 On 07-May-26			Bond Future	147.29	147.4586	147.2931	147.4586	4,593.00
13/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5473	6	5	6	0.00
13/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2029 On 06-August-26			Bond Future	149.97	150.1336	149.9666	150.1336	0.00
13/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5867	6	6	6	0.00
13/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2029 On 05-November-26			Bond Future	151.10	151.2794	151.1028	151.2794	0.00
13/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3543	4	4	4	0.00
13/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2029 On 04-February-27			Bond Future	153.73	153.9307	153.7346	153.9307	0.00
13/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4015	4	4	4	0.00
13/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	2029 On 06-May-27			Bond Future	154.84	155.0467	154.8417	155.0467	0.00
13/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1522	2	2	2	0.00
13/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2030 On 07-May-26			Bond Future	7.12	105.0097	105.0347	105.0097	152,679.00
13/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7107	7	7	7	0.00
13/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1959	2	2	2	1,000.00
13/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2598	3	3	3	0.00
13/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	614	1	1	1	1,000.00
13/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	61	0	0	0	0.00
13/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	30	0	0	0	1,000.00
13/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	332	0	0	0	0.00
13/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2030 On 06-August-26			Bond Future	7.12	102.8797	102.9062	102.8797	49,211.00
13/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6218	6	6	6	0.00
13/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	820	1	1	1	1,000.00
13/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1998	2	2	2	1,000.00
13/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2942	3	3	3	0.00
13/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	114	0	0	0	1,000.00
13/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	216	0	0	0	0.00
13/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	557	1	1	1	0.00
13/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	15	0	0	0	0.00
13/02/2026	2030 On 05-November-26			Bond Future	7.13	104.6524	104.6750	104.6524	0.00
13/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3704	4	4	4	0.00
13/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	144	0	0	0	0.00
13/02/2026	2030 On 04-February-27			Bond Future	7.14	102.4551	102.4665	102.4551	0.00
13/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2226	2	2	2	0.00
13/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	425	0	0	0	0.00
13/02/2026	2030 On 06-May-27			Bond Future	7.19	104.1680	104.1764	104.1680	0.00
13/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1120	1	1	1	0.00
13/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	911	1	1	1	0.00
13/02/2026	2031 On 07-May-26			Bond Future	116.22	116.4533	116.2213	116.4533	1,580.00
13/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2382	3	2	3	0.00
13/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	1	0	0	0	0.00
13/02/2026	2031 On 06-August-26			Bond Future	115.92	116.1511	115.9159	116.1511	1,893.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2127	2	2	2	0.00
13/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	21	0	0	0	0.00
13/02/2026	2031 On 05-November-26			Bond Future	117.94	118.1801	117.9357	118.1801	0.00
13/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6446	7	6	7	0.00
13/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2031 On 04-February-27			Bond Future	117.54	117.7994	117.5374	117.7994	0.00
13/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1551	2	2	2	0.00
13/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	194	0	0	0	0.00
13/02/2026	2031 On 06-May-27			Bond Future	119.53	119.7981	119.5278	119.7981	0.00
13/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2709	3	3	3	0.00
13/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	51	0	0	0	0.00
13/02/2026	2032 On 07-May-26			Bond Future	7.57	104.0274	104.0934	104.0274	167,667.00
13/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11390	11	11	11	0.00
13/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2032 On 06-August-26			Bond Future	7.60	105.8890	105.9574	105.8890	230.00
13/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10848	11	11	11	0.00
13/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	8	0	0	0	0.00
13/02/2026	2032 On 05-November-26			Bond Future	7.63	103.5567	103.6217	103.5567	0.00
13/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6671	7	7	7	0.00
13/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	160	0	0	0	0.00
13/02/2026	2032 On 04-February-27			Bond Future	7.67	105.3464	105.4011	105.3464	0.00
13/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3959	4	4	4	0.00
13/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	591	1	1	1	0.00
13/02/2026	2032 On 06-May-27			Bond Future	7.73	102.9526	103.0049	102.9526	0.00
13/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1852	2	2	2	0.00
13/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1558	2	2	2	0.00
13/02/2026	2033 On 07-May-26			Bond Future	146.66	146.6935	146.6587	146.6935	7,871.00
13/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	11499	12	11	12	0.00
13/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2033 On 06-August-26			Bond Future	149.32	149.3546	149.3207	149.3546	0.00
13/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	15071	15	15	15	0.00
13/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2033 On 05-November-26			Bond Future	150.34	150.3846	150.3435	150.3846	0.00
13/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	13084	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2033 On 04-February-27			Bond Future	152.96	153.0204	152.9623	153.0204	0.00
13/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	10252	10	10	10	0.00
13/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2033 On 06-May-27			Bond Future	153.95	154.0160	153.9517	154.0160	0.00
13/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	2742	3	3	3	0.00
13/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2037 On 07-May-26			Bond Future	8.28	104.0442	103.9272	104.0442	191,278.00
13/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18845	19	19	19	0.00
13/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24380	24	24	24	0.00
13/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16824	17	17	17	142.00
13/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8190	8	8	8	1,500.00
13/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11683	12	12	12	0.00
13/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5124	5	5	5	1,500.00
13/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	39	0	0	0	0.00
13/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	9	0	0	0	1,500.00
13/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	151	0	0	0	0.00
13/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
13/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2037 On 06-August-26			Bond Future	8.32	101.6464	101.5283	101.6464	2,639.00
13/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20343	20	20	20	0.00
13/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18201	18	18	18	0.00
13/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14940	15	15	15	0.00
13/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11094	11	11	11	2,541.00
13/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	27	0	0	0	2,541.00
13/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	118	0	0	0	0.00
13/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	5	0	0	0	2,541.00
13/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1	0	0	0	0.00
13/02/2026	2037 On 05-November-26			Bond Future	8.36	103.3978	103.2733	103.3978	0.00
13/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14098	14	14	14	0.00
13/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15221	15	15	15	0.00
13/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12003	12	12	12	0.00
13/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7729	8	8	8	4,490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	247	0	0	0	4,490.00
13/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	584	0	1	0	0.00
13/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	81	0	0	0	4,490.00
13/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	122	0	0	0	0.00
13/02/2026	2037 On 04-February-27			Bond Future	8.41	100.9282	100.7902	100.9282	0.00
13/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7775	8	8	8	0.00
13/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9370	9	9	9	0.00
13/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6720	7	7	7	0.00
13/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2592	3	3	3	4,490.00
13/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	946	1	1	1	4,490.00
13/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2409	2	2	2	0.00
13/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	570	1	1	1	4,490.00
13/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	775	1	1	1	0.00
13/02/2026	2037 On 06-May-27			Bond Future	8.48	102.6151	102.4716	102.6151	0.00
13/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3260	3	3	3	0.00
13/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2594	2	3	2	0.00
13/02/2026	2038 On 07-May-26			Bond Future	165.33	165.7921	165.3341	165.7921	6,223.00
13/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	20804	21	21	21	0.00
13/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2038 On 06-August-26			Bond Future	166.14	166.6073	166.1424	166.6073	0.00
13/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	21422	22	21	22	0.00
13/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2038 On 05-November-26			Bond Future	169.04	169.5182	169.0380	169.5182	0.00
13/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	22728	23	23	23	0.00
13/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2038 On 04-February-27			Bond Future	169.76	170.2636	169.7561	170.2636	0.00
13/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	15926	16	16	16	0.00
13/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2038 On 06-May-27			Bond Future	172.63	173.1546	172.6329	173.1546	0.00
13/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	6533	7	7	7	0.00
13/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2040 On 07-May-26			Bond Future	8.55	106.2716	106.0963	106.2716	57,658.00
13/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21670	22	22	22	0.00
13/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1849	2	2	2	27,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24793	25	25	25	0.00
13/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	21962	22	22	22	0.00
13/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18362	19	18	19	0.00
13/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	15704	16	16	16	1,460.00
13/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26475	27	26	27	0.00
13/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23734	24	24	24	0.00
13/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
13/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	3	0	0	0	0.00
13/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
13/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	1020	1	1	1	0.00
13/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2040 On 06-August-26			Bond Future	8.59	103.6630	103.4856	103.6630	41,462.00
13/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24053	24	24	24	0.00
13/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	1	0	0	0	0.00
13/02/2026	2040 On 05-November-26			Bond Future	8.64	105.4491	105.2642	105.4491	0.00
13/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17050	17	17	17	0.00
13/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18290	18	18	18	0.00
13/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	14720	15	15	15	0.00
13/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10002	10	10	10	2,300.00
13/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	230	0	0	0	2,300.00
13/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	579	0	1	0	0.00
13/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	74	0	0	0	2,300.00
13/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	111	0	0	0	0.00
13/02/2026	2040 On 04-February-27			Bond Future	8.69	102.7645	102.5648	102.7645	0.00
13/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9860	10	10	10	0.00
13/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11317	11	11	11	0.00
13/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8291	8	8	8	0.00
13/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3330	3	3	3	2,300.00
13/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1051	1	1	1	2,300.00
13/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2668	2	3	2	0.00
13/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	643	1	1	1	2,300.00
13/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	811	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	2040 On 06-May-27			Bond Future	8.76	104.4818	104.2755	104.4818	0.00
13/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	3953	4	4	4	0.00
13/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	3043	3	3	3	0.00
13/02/2026	2043 On 07-May-26			Bond Future	129.48	129.1280	129.4778	129.1280	0.00
13/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	17778	17	18	17	0.00
13/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2043 On 06-August-26			Bond Future	128.98	128.6260	128.9832	128.6260	3,416.00
13/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	18103	18	18	18	0.00
13/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2043 On 05-November-26			Bond Future	131.23	130.8727	131.2307	130.8727	0.00
13/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	18391	18	18	18	0.00
13/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2043 On 04-February-27			Bond Future	130.63	130.2782	130.6275	130.2782	0.00
13/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	13007	13	13	13	0.00
13/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	10	0	0	0	0.00
13/02/2026	2043 On 06-May-27			Bond Future	132.84	132.4881	132.8392	132.4881	0.00
13/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5982	6	6	6	0.00
13/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	623	1	1	1	0.00
13/02/2026	2044 On 07-May-26			Bond Future	8.75	102.6678	102.4325	102.6678	122,265.00
13/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22481	23	22	23	0.00
13/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10349	11	10	11	0.00
13/02/2026	2044 On 07-May-26		Call	Bond Future	3357.32	3.4523	3.3573	3.4523	0.00
13/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	50	0	0	0	15,000.00
13/02/2026	2044 On 07-May-26		Put	Bond Future	924.86	0.7845	0.9249	0.7845	0.00
13/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2044 On 06-August-26			Bond Future	8.80	100.1199	99.8815	100.1199	7,681.00
13/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	25553	26	26	26	0.00
13/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1	0	0	0	0.00
13/02/2026	2044 On 05-November-26			Bond Future	8.84	101.8450	101.5981	101.8450	0.00
13/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	18744	19	19	19	0.00
13/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	119	0	0	0	0.00
13/02/2026	2044 On 04-February-27			Bond Future	8.89	99.2232	98.9609	99.2232	0.00
13/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11166	11	11	11	0.00
13/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	974	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	2044 On 06-May-27			Bond Future	8.96	100.8813	100.6115	100.8813	0.00
13/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4372	4	4	4	0.00
13/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3343	3	3	3	0.00
13/02/2026	2046 On 07-May-26			Bond Future	148.05	148.8673	148.0484	148.8673	18,662.00
13/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	23098	24	23	24	0.00
13/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2046 On 06-August-26			Bond Future	150.74	151.5679	150.7355	151.5679	0.00
13/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	28356	29	28	29	0.00
13/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2046 On 05-November-26			Bond Future	151.04	151.8941	151.0407	151.8941	0.00
13/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	25561	26	26	26	0.00
13/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2046 On 04-February-27			Bond Future	153.67	154.5558	153.6708	154.5558	0.00
13/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	22581	23	23	23	0.00
13/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2046 On 06-May-27			Bond Future	153.92	154.8247	153.9191	154.8247	0.00
13/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	4929	6	5	6	0.00
13/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2050 On 07-May-26			Bond Future	153.28	153.8486	153.2833	153.8486	17,225.00
13/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	29213	30	29	30	0.00
13/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2050 On 06-August-26			Bond Future	153.62	154.1977	153.6236	154.1977	0.00
13/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	30354	31	30	31	0.00
13/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2050 On 05-November-26			Bond Future	156.30	156.8916	156.3011	156.8916	0.00
13/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	32461	33	32	33	0.00
13/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2050 On 04-February-27			Bond Future	156.54	157.1615	156.5429	157.1615	0.00
13/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	24153	25	24	25	0.00
13/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
13/02/2026	2050 On 06-May-27			Bond Future	159.20	159.8296	159.1954	159.8296	0.00
13/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	8735	9	9	9	0.00
13/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	AL37 On 05-February-26			Index Future	1273.44	1273.4360	1273.4360	1273.4360	0.00
13/02/2026	AL37 On 07-May-26			Index Future	1301.26	1300.7300	1301.2560	1300.7300	0.00
13/02/2026	AL37 On 06-August-26			Index Future	1324.31	1323.7590	1324.3070	1323.7590	0.00
13/02/2026	AL37 On 05-November-26			Index Future	1347.34	1346.8430	1347.3430	1346.8430	0.00
13/02/2026	AL37 On 04-February-27			Index Future	1370.52	1370.1540	1370.5160	1370.1540	0.00
13/02/2026	AL37 On 06-May-27			Index Future	1393.47	1393.1520	1393.4740	1393.1520	0.00
13/02/2026	AL7T On 05-February-26			Index Future	1655.67	1655.6690	1655.6690	1655.6690	0.00
13/02/2026	AL7T On 07-May-26			Index Future	1698.85	1700.2360	1698.8480	1700.2360	0.00
13/02/2026	AL7T On 06-August-26			Index Future	1728.94	1730.3380	1728.9430	1730.3380	0.00
13/02/2026	AL7T On 05-November-26			Index Future	1759.02	1760.5130	1759.0180	1760.5130	0.00
13/02/2026	AL7T On 04-February-27			Index Future	1789.27	1790.9830	1789.2710	1790.9830	0.00
13/02/2026	AL7T On 06-May-27			Index Future	1819.24	1821.0440	1819.2430	1821.0440	0.00
13/02/2026	ALBI On 05-February-26			Index Future	1397.71	1397.7070	1397.7070	1397.7070	0.00
13/02/2026	ALBI On 07-May-26			Index Future	1437.75	1439.1540	1437.7450	1439.1540	75.00
13/02/2026	ALBI On 06-August-26			Index Future	1463.21	1464.6340	1463.2140	1464.6340	0.00
13/02/2026	ALBI On 05-November-26			Index Future	1488.67	1490.1750	1488.6670	1490.1750	0.00
13/02/2026	ALBI On 04-February-27			Index Future	1514.27	1515.9670	1514.2700	1515.9670	0.00
13/02/2026	ALBI On 06-May-27			Index Future	1539.64	1541.4120	1539.6360	1541.4120	0.00
13/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/02/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	ES33 On 07-May-26			Bond Future	8.49	95.9165	95.8291	95.9165	0.00
13/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14949	15	15	15	0.00
13/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
13/02/2026	ES33 On 06-August-26			Bond Future	8.55	97.6564	97.5684	97.6564	0.00
13/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15700	16	16	16	0.00
13/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
13/02/2026	ES33 On 05-November-26			Bond Future	8.61	95.5711	95.4775	95.5711	0.00
13/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10149	10	10	10	0.00
13/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
13/02/2026	ES33 On 04-February-27			Bond Future	8.69	97.2446	97.1388	97.2446	0.00
13/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4642	5	5	5	0.00
13/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
13/02/2026	ES33 On 06-May-27			Bond Future	8.79	95.1022	94.9916	95.1022	0.00
13/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	66	0	0	0	0.00
13/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0	0	0	0	0.00
13/02/2026	ES42 On 07-May-26			Bond Future	8.96	96.7157	96.5421	96.7157	0.00
13/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	21901	22	22	22	0.00
13/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
13/02/2026	ES42 On 06-August-26			Bond Future	9.01	98.4700	98.2944	98.4700	0.00
13/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	23820	24	24	24	0.00
13/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
13/02/2026	ES42 On 05-November-26			Bond Future	9.06	95.9266	95.7438	95.9266	0.00
13/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	17779	18	18	18	0.00
13/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
13/02/2026	ES42 On 04-February-27			Bond Future	9.12	97.6051	97.4085	97.6051	0.00
13/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8549	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
13/02/2026	ES42 On 06-May-27			Bond Future	9.19	94.9965	94.7935	94.9965	0.00
13/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1051	1	1	1	0.00
13/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0	0	0	0	0.00
13/02/2026	GOVI On 05-February-26			GOVI	1371.68	1371.6830	1371.6830	1371.6830	0.00
13/02/2026	GOVI On 07-May-26			GOVI	1411.31	1412.7410	1411.3100	1412.7410	642.00
13/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2343100	236	234	236	0.00
13/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
13/02/2026	GOVI On 06-August-26			GOVI	1436.31	1437.7530	1436.3120	1437.7530	0.00
13/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2473120	249	247	249	0.00
13/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
13/02/2026	GOVI On 05-November-26			GOVI	1461.30	1462.8250	1461.2960	1462.8250	0.00
13/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1842960	186	184	186	0.00
13/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
13/02/2026	GOVI On 04-February-27			GOVI	1486.43	1488.1440	1486.4290	1488.1440	0.00
13/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1174290	119	117	119	0.00
13/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
13/02/2026	GOVI On 06-May-27			GOVI	1511.33	1513.1220	1511.3280	1513.1220	0.00
13/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	843280	86	84	86	0.00
13/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
13/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2026	I258 On 07-May-26			Bond Future	138.62	137.4599	138.6202	137.4599	0.00
13/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	24890	24	25	24	0.00
13/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
13/02/2026	I258 On 06-August-26			Bond Future	138.29	137.1092	138.2917	137.1092	0.00
13/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	25342	24	25	24	0.00
13/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
13/02/2026	I258 On 05-November-26			Bond Future	140.70	139.5041	140.7015	139.5041	0.00
13/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	25752	25	26	25	0.00
13/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
13/02/2026	I258 On 04-February-27			Bond Future	140.26	139.0607	140.2630	139.0607	0.00
13/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	21377	20	21	20	0.00
13/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	14	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	I258 On 06-May-27			Bond Future	142.64	141.4203	142.6384	141.4203	0.00
13/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	9128	8	9	8	0.00
13/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1269	2	1	2	0.00
13/02/2026	IGOV On 05-February-26			Index Future	438.77	438.7740	438.7740	438.7740	0.00
13/02/2026	IGOV On 07-May-26			Index Future	455.70	456.6300	455.6980	456.6300	248.00
13/02/2026	IGOV On 06-August-26			Index Future	463.88	464.8250	463.8810	464.8250	0.00
13/02/2026	IGOV On 05-November-26			Index Future	472.06	473.0390	472.0580	473.0390	0.00
13/02/2026	IGOV On 04-February-27			Index Future	480.28	481.3330	480.2830	481.3330	0.00
13/02/2026	IGOV On 06-May-27			Index Future	488.43	489.5160	488.4330	489.5160	0.00
13/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
13/02/2026	R033 On 07-May-26			Bond Future	7.68	113.2965	113.3768	113.2965	9,512.00
13/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14094	14	14	14	0.00
13/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	5	0	0	0	0.00
13/02/2026	R033 On 06-August-26			Bond Future	7.70	115.3240	115.4070	115.3240	223.00
13/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13070	13	13	13	0.00
13/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	117	0	0	0	0.00
13/02/2026	R033 On 05-November-26			Bond Future	7.74	112.2722	112.3518	112.2722	0.00
13/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8709	9	9	9	0.00
13/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	634	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R033 On 04-February-27			Bond Future	7.78	114.2122	114.2807	114.2122	0.00
13/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5953	6	6	6	0.00
13/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1603	1	2	1	0.00
13/02/2026	R033 On 06-May-27			Bond Future	7.84	111.0835	111.1505	111.0835	0.00
13/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3329	3	3	3	0.00
13/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2872	3	3	3	0.00
13/02/2026	R035 On 07-May-26			Bond Future	7.99	107.3564	107.2827	107.3564	106,120.00
13/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16622	17	17	17	0.00
13/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3765	4	4	4	0.00
13/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15582	16	16	16	0.00
13/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10027	10	10	10	250.00
13/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12802	13	13	13	0.00
13/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12911	13	13	13	0.00
13/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10140	10	10	10	200.00
13/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15844	16	16	16	0.00
13/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13183	13	13	13	0.00
13/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10421	10	10	10	350.00
13/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15477	16	15	16	0.00
13/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5133	5	5	5	1,000.00
13/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7509	8	8	8	0.00
13/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2369	2	2	2	1,000.00
13/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	101	0	0	0	0.00
13/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	31	0	0	0	1,000.00
13/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	430	0	0	0	0.00
13/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
13/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	1	0	0	0	350.00
13/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	8	0	0	0	0.00
13/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
13/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	2	0	0	0	200.00
13/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	9	0	0	0	0.00
13/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	2	0	0	0	250.00
13/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	9	0	0	0	0.00
13/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
13/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	203	0	0	0	16,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R035 On 06-August-26			Bond Future	8.02	109.2777	109.2038	109.2777	156.00
13/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17126	17	17	17	0.00
13/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10158	10	10	10	0.00
13/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12817	13	13	13	0.00
13/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2664	3	3	3	1,000.00
13/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5144	5	5	5	1,000.00
13/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8370	8	8	8	0.00
13/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10104	10	10	10	0.00
13/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7393	7	7	7	0.00
13/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4726	5	5	5	350.00
13/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9672	10	10	10	0.00
13/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7448	7	7	7	250.00
13/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6961	7	7	7	200.00
13/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12345	12	12	12	0.00
13/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	43	0	0	0	200.00
13/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	105	0	0	0	200.00
13/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	236	0	0	0	0.00
13/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	206	0	0	0	350.00
13/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	473	0	0	0	0.00
13/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	93	0	0	0	350.00
13/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	154	0	0	0	1,000.00
13/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	414	0	0	0	0.00
13/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	964	1	1	1	0.00
13/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	34	0	0	0	250.00
13/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	91	0	0	0	250.00
13/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	203	0	0	0	0.00
13/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	3	0	0	0	0.00
13/02/2026	R035 On 05-November-26			Bond Future	8.06	106.6629	106.5833	106.6629	0.00
13/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11429	11	11	11	0.00
13/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10249	10	10	10	0.00
13/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5164	5	5	5	200.00
13/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6005	6	6	6	0.00
13/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1624	2	2	2	600.00
13/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7673	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3612	4	4	4	0.00
13/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1128	1	1	1	600.00
13/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2182	2	2	2	0.00
13/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	385	0	0	0	200.00
13/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	734	1	1	1	0.00
13/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	592	0	1	0	600.00
13/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	207	0	0	0	200.00
13/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	154	0	0	0	0.00
13/02/2026	R035 On 04-February-27			Bond Future	8.11	108.5068	108.4142	108.5068	0.00
13/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6111	6	6	6	0.00
13/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	842	1	1	1	0.00
13/02/2026	R035 On 06-May-27			Bond Future	8.17	105.8245	105.7271	105.8245	0.00
13/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2723	3	3	3	0.00
13/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2255	2	2	2	0.00
13/02/2026	R038 On 07-May-26			Bond Future	8.38	119.9482	119.8105	119.9482	3,814.00
13/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	21961	22	22	22	0.00
13/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R038 On 06-August-26			Bond Future	8.42	122.0948	121.9559	122.0948	0.00
13/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23601	24	24	24	0.00
13/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	2	0	0	0	0.00
13/02/2026	R038 On 05-November-26			Bond Future	8.47	118.7187	118.5723	118.7187	0.00
13/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16496	17	16	17	0.00
13/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	130	0	0	0	0.00
13/02/2026	R038 On 04-February-27			Bond Future	8.53	120.7700	120.6079	120.7700	0.00
13/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9042	9	9	9	0.00
13/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	960	1	1	1	0.00
13/02/2026	R038 On 06-May-27			Bond Future	8.59	117.3109	117.1422	117.3109	0.00
13/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3840	4	4	4	0.00
13/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2929	3	3	3	0.00
13/02/2026	R053 On 07-May-26			Bond Future	8.60	133.0503	132.7727	133.0503	75,280.00
13/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	31998	32	32	32	0.00
13/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R053 On 06-August-26			Bond Future	8.64	135.4314	135.1502	135.4314	0.00
13/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36042	36	36	36	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	3	0	0	0	0.00
13/02/2026	R053 On 05-November-26			Bond Future	8.68	131.9072	131.6155	131.9072	0.00
13/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27011	27	27	27	0.00
13/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	171	0	0	0	0.00
13/02/2026	R053 On 04-February-27			Bond Future	8.72	134.1865	133.8752	134.1865	0.00
13/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	15938	16	16	16	0.00
13/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1336	1	1	1	0.00
13/02/2026	R053 On 06-May-27			Bond Future	8.77	130.5743	130.2534	130.5743	0.00
13/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	6680	7	7	7	0.00
13/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4865	4	5	4	0.00
13/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
13/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	75	0	0	0	0.00
13/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	75	0	0	0	0.00
13/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
13/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	74	0	0	0	0.00
13/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	74	0	0	0	0.00
13/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
13/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45	0	0	0	0.00
13/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45	0	0	0	0.00
13/02/2026	R202 On 07-May-26			Bond Future	305.92	305.9874	305.9193	305.9874	772.00
13/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	28369	28	28	28	0.00
13/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R202 On 06-August-26			Bond Future	306.07	306.1398	306.0735	306.1398	253.00
13/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	27214	27	27	27	0.00
13/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R202 On 05-November-26			Bond Future	311.41	311.4887	311.4081	311.4887	0.00
13/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	30948	31	31	31	0.00
13/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R202 On 04-February-27			Bond Future	311.35	311.4634	311.3467	311.4634	0.00
13/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	16617	17	17	17	0.00
13/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R202 On 06-May-27			Bond Future	316.62	316.7516	316.6227	316.7516	0.00
13/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	9633	10	10	10	0.00
13/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R209 On 07-May-26			Bond Future	8.14	88.1164	88.0147	88.1164	45,217.00
13/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15845	16	16	16	0.00
13/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R209 On 06-August-26			Bond Future	8.18	89.6933	89.5907	89.6933	3,673.00
13/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16926	17	17	17	0.00
13/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	2	0	0	0	0.00
13/02/2026	R209 On 05-November-26			Bond Future	8.22	88.0897	87.9816	88.0897	0.00
13/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11524	12	12	12	0.00
13/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	129	0	0	0	0.00
13/02/2026	R209 On 04-February-27			Bond Future	8.27	89.6124	89.4927	89.6124	0.00
13/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6367	6	6	6	0.00
13/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4928	5	5	5	0.00
13/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1448	1	1	1	3,237.00
13/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	1021	1	1	1	3,237.00
13/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2839	3	3	3	0.00
13/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	729	1	1	1	0.00
13/02/2026	R209 On 06-May-27			Bond Future	8.32	87.9635	87.8389	87.9635	0.00
13/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2783	3	3	3	0.00
13/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2300	2	2	2	0.00
13/02/2026	R210 On 07-May-26			Bond Future	260.98	260.9276	260.9752	260.9276	1,191.00
13/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5575	6	6	6	0.00
13/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R210 On 06-August-26			Bond Future	265.71	265.6610	265.7121	265.6610	0.00
13/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5872	6	6	6	0.00
13/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R210 On 05-November-26			Bond Future	266.82	266.7831	266.8233	266.7831	0.00
13/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13493	13	13	13	0.00
13/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R210 On 04-February-27			Bond Future	271.47	271.4582	271.4700	271.4582	0.00
13/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5440	5	5	5	0.00
13/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R210 On 06-May-27			Bond Future	272.50	272.4977	272.4998	272.4977	0.00
13/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1370	1	1	1	0.00
13/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R213 On 07-May-26			Bond Future	7.38	99.8269	99.8600	99.8269	69,591.00
13/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9016	9	9	9	0.00
13/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R213 On 06-August-26			Bond Future	7.39	101.6135	101.6482	101.6135	0.00
13/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8244	8	8	8	0.00
13/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	12	0	0	0	0.00
13/02/2026	R213 On 05-November-26			Bond Future	7.42	99.8171	99.8482	99.8171	0.00
13/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4829	5	5	5	0.00
13/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	170	0	0	0	0.00
13/02/2026	R213 On 04-February-27			Bond Future	7.45	101.5430	101.5638	101.5430	0.00
13/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2859	3	3	3	0.00
13/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	552	1	1	1	0.00
13/02/2026	R213 On 06-May-27			Bond Future	7.50	99.6953	99.7134	99.6953	0.00
13/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1446	1	1	1	0.00
13/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1265	1	1	1	0.00
13/02/2026	R214 On 07-May-26			Bond Future	8.55	84.4267	84.2730	84.4267	39,563.00
13/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18330	18	18	18	0.00
13/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R214 On 06-August-26			Bond Future	8.58	85.9377	85.7820	85.9377	0.00
13/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20158	20	20	20	0.00
13/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	2	0	0	0	0.00
13/02/2026	R214 On 05-November-26			Bond Future	8.63	84.1244	83.9626	84.1244	0.00
13/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14722	15	15	15	0.00
13/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	111	0	0	0	0.00
13/02/2026	R214 On 04-February-27			Bond Future	8.68	85.5789	85.4050	85.5789	0.00
13/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8735	9	9	9	0.00
13/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	721	1	1	1	0.00
13/02/2026	R214 On 06-May-27			Bond Future	8.73	83.7169	83.5376	83.7169	0.00
13/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3644	4	4	4	0.00
13/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2637	2	3	2	0.00
13/02/2026	R248 On 07-May-26			Bond Future	8.72	102.2435	101.9909	102.2435	284,322.00
13/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	23511	24	24	24	0.00
13/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	4807	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	188	0	0	0	1,620.00
13/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1435	1	1	1	1,620.00
13/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	4728	5	5	5	0.00
13/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	427	0	0	0	0.00
13/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1642	1	2	1	0.00
13/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	4413	4	4	4	0.00
13/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	416	0	0	0	1,620.00
13/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R248 On 06-August-26			Bond Future	8.76	104.0734	103.8172	104.0734	0.00
13/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	26970	27	27	27	0.00
13/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	2	0	0	0	0.00
13/02/2026	R248 On 05-November-26			Bond Future	8.81	101.4322	101.1674	101.4322	0.00
13/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20075	20	20	20	0.00
13/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	132	0	0	0	0.00
13/02/2026	R248 On 04-February-27			Bond Future	8.86	103.1856	102.9052	103.1856	0.00
13/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	11843	12	12	12	0.00
13/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1078	1	1	1	0.00
13/02/2026	R248 On 06-May-27			Bond Future	8.91	100.4775	100.1894	100.4775	0.00
13/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	4822	5	5	5	0.00
13/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3532	3	4	3	0.00
13/02/2026	R2R9 On 07-May-26			Bond Future	8.49	111.9153	111.8224	111.9153	0.00
13/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	100973	101	101	101	0.00
13/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R2R9 On 06-August-26			Bond Future	8.54	113.9181	113.8248	113.9181	0.00
13/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100705	101	101	101	0.00
13/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R2R9 On 05-November-26			Bond Future	8.59	110.9051	110.8053	110.9051	0.00
13/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99835	100	100	100	0.00
13/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R2R9 On 04-February-27			Bond Future	8.64	112.8214	112.7078	112.8214	0.00
13/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9597	10	10	10	0.00
13/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	342	0	0	0	0.00
13/02/2026	R2R9 On 06-May-27			Bond Future	8.71	109.7333	109.6142	109.7333	0.00
13/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3890	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2962	3	3	3	0.00
13/02/2026	R4R2 On 07-May-26			Bond Future	8.65	113.9762	113.7291	113.9762	2,761.00
13/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	102640	103	103	103	0.00
13/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R4R2 On 06-August-26			Bond Future	8.70	116.0158	115.7656	116.0158	0.00
13/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102348	103	102	103	0.00
13/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R4R2 On 05-November-26			Bond Future	8.75	112.9129	112.6536	112.9129	0.00
13/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101431	102	101	102	0.00
13/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
13/02/2026	R4R2 On 04-February-27			Bond Future	8.80	114.8640	114.5876	114.8640	0.00
13/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11309	12	11	12	0.00
13/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	330	0	0	0	0.00
13/02/2026	R4R2 On 06-May-27			Bond Future	8.87	111.6841	111.3995	111.6841	0.00
13/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4474	5	4	5	0.00
13/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3319	3	3	3	0.00
13/02/2026	RR87 On 07-May-26			Bond Future	6.74	103.0794	103.0649	103.0794	0.00
13/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	77	0	0	0	0.00
13/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	37	0	0	0	0.00
13/02/2026	RR87 On 06-August-26			Bond Future	6.38	101.1959	101.1817	101.1959	0.00
13/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	88	0	0	0	0.00
13/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	36	0	0	0	0.00
13/02/2026	RR87 On 05-November-26			Bond Future	5.01	102.9397	102.9208	102.9397	0.00
13/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	39	0	0	0	0.00
13/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	9	0	0	0	0.00
13/02/2026	RR88 On 07-May-26			Bond Future	6.79	106.4650	106.4537	106.4650	0.00
13/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	213	0	0	0	0.00
13/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	133	0	0	0	0.00
13/02/2026	RR88 On 06-August-26			Bond Future	6.71	105.4513	105.4416	105.4513	0.00
13/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	300	0	0	0	0.00
13/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	205	0	0	0	0.00
13/02/2026	RR88 On 05-November-26			Bond Future	6.63	106.6948	106.6800	106.6948	0.00
13/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	315	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	232	0	0	0	0.00
13/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00