



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: 20/02/2026 TO: 20/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/02/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/02/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/02/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/02/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/02/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/02/2026	2029 On 07-May-26			Bond Future	147.16		147.4017	147.1623	147.4017	4,600.00
20/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5342		6	5	6	0.00
20/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
20/02/2026	2029 On 06-August-26			Bond Future	149.83		150.0773	149.8293	150.0773	0.00
20/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5729		6	6	6	0.00
20/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
20/02/2026	2029 On 05-November-26			Bond Future	150.97		151.2191	150.9715	151.2191	0.00
20/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3411		4	3	4	0.00
20/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
20/02/2026	2029 On 04-February-27			Bond Future	153.60		153.8552	153.6031	153.8552	0.00
20/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3883		4	4	4	0.00
20/02/2026	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
20/02/2026	2029 On 06-May-27			Bond Future	154.72	154.9679	154.7154	154.9679	0.00
20/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1395	2	1	2	0.00
20/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2030 On 07-May-26			Bond Future	7.17	104.8458	104.8971	104.8458	152,279.00
20/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	6970	7	7	7	0.00
20/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	517	0	1	0	1,000.00
20/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1825	2	2	2	1,000.00
20/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2461	2	2	2	0.00
20/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	31	0	0	0	1,000.00
20/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	64	0	0	0	0.00
20/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	373	0	0	0	0.00
20/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2030 On 06-August-26			Bond Future	7.17	102.7139	102.7632	102.7139	49,211.00
20/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6075	6	6	6	0.00
20/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1873	2	2	2	1,000.00
20/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2807	3	3	3	0.00
20/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	728	1	1	1	1,000.00
20/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	234	0	0	0	0.00
20/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	122	0	0	0	1,000.00
20/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	607	1	1	1	0.00
20/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	16	0	0	0	0.00
20/02/2026	2030 On 05-November-26			Bond Future	7.18	104.4809	104.5342	104.4809	0.00
20/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3574	4	4	4	0.00
20/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	156	0	0	0	0.00
20/02/2026	2030 On 04-February-27			Bond Future	7.19	102.2707	102.3248	102.2707	0.00
20/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2119	2	2	2	0.00
20/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	460	0	0	0	0.00
20/02/2026	2030 On 06-May-27			Bond Future	7.24	103.9792	104.0367	103.9792	0.00
20/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1043	1	1	1	0.00
20/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	974	1	1	1	0.00
20/02/2026	2031 On 07-May-26			Bond Future	116.12	116.2397	116.1214	116.2397	1,580.00
20/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2282	2	2	2	0.00
20/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	1	0	0	0	0.00
20/02/2026	2031 On 06-August-26			Bond Future	115.81	115.9370	115.8133	115.9370	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
20/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2027	2	2	2	0.00
20/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	23	0	0	0	0.00
20/02/2026	2031 On 05-November-26			Bond Future	117.84	117.9589	117.8367	117.9589	0.00
20/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6347	6	6	6	0.00
20/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2031 On 04-February-27			Bond Future	117.44	117.5642	117.4401	117.5642	0.00
20/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1473	2	1	2	0.00
20/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	213	0	0	0	0.00
20/02/2026	2031 On 06-May-27			Bond Future	119.43	119.5573	119.4338	119.5573	0.00
20/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2623	3	3	3	0.00
20/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	59	0	0	0	0.00
20/02/2026	2032 On 07-May-26			Bond Future	7.61	103.8294	103.9291	103.8294	167,665.00
20/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11226	11	11	11	0.00
20/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2032 On 06-August-26			Bond Future	7.63	105.6886	105.7871	105.6886	230.00
20/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10678	11	11	11	0.00
20/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	8	0	0	0	0.00
20/02/2026	2032 On 05-November-26			Bond Future	7.67	103.3498	103.4532	103.3498	0.00
20/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6512	6	7	6	0.00
20/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	169	0	0	0	0.00
20/02/2026	2032 On 04-February-27			Bond Future	7.71	105.1261	105.2312	105.1261	0.00
20/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3823	4	4	4	0.00
20/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	625	1	1	1	0.00
20/02/2026	2032 On 06-May-27			Bond Future	7.77	102.7274	102.8367	102.7274	0.00
20/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1759	2	2	2	0.00
20/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1633	2	2	2	0.00
20/02/2026	2033 On 07-May-26			Bond Future	145.36	145.4230	145.3569	145.4230	7,834.00
20/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	10197	10	10	10	0.00
20/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2033 On 06-August-26			Bond Future	147.99	148.0627	147.9911	148.0627	0.00
20/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13741	14	14	14	0.00
20/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2033 On 05-November-26			Bond Future	149.00	149.0674	148.9993	149.0674	0.00
20/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11739	12	12	12	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
20/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2033 On 04-February-27			Bond Future	151.60	151.6662	151.5966	151.6662	0.00
20/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8887	9	9	9	0.00
20/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2033 On 06-May-27			Bond Future	152.57	152.6372	152.5702	152.6372	0.00
20/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	1360	1	1	1	0.00
20/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2037 On 07-May-26			Bond Future	8.30	103.5111	103.7682	103.5111	191,078.00
20/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18686	18	19	18	0.00
20/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24221	24	24	24	0.00
20/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16664	16	17	16	142.00
20/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8027	8	8	8	1,500.00
20/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11522	11	12	11	0.00
20/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4958	5	5	5	1,500.00
20/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	35	0	0	0	0.00
20/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	145	0	0	0	0.00
20/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	7	0	0	0	1,500.00
20/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
20/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2037 On 06-August-26			Bond Future	8.34	101.1047	101.3635	101.1047	2,639.00
20/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20178	20	20	20	0.00
20/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18036	18	18	18	0.00
20/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14775	15	15	15	0.00
20/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10902	11	11	11	2,541.00
20/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	27	0	0	0	2,541.00
20/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	91	0	0	0	0.00
20/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	5	0	0	0	2,541.00
20/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1	0	0	0	0.00
20/02/2026	2037 On 05-November-26			Bond Future	8.39	102.8439	103.1103	102.8439	0.00
20/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13938	14	14	14	0.00
20/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15060	15	15	15	0.00
20/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11802	12	12	12	0.00
20/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7499	7	7	7	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
20/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	209	0	0	0	4,490.00
20/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	517	1	1	1	0.00
20/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	83	0	0	0	4,490.00
20/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	125	0	0	0	0.00
20/02/2026	2037 On 04-February-27			Bond Future	8.44	100.3550	100.6259	100.3550	0.00
20/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7636	7	8	7	0.00
20/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9226	9	9	9	0.00
20/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6587	6	7	6	0.00
20/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2497	2	2	2	4,490.00
20/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	978	1	1	1	4,490.00
20/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2478	3	2	3	0.00
20/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	590	1	1	1	4,490.00
20/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	801	1	1	1	0.00
20/02/2026	2037 On 06-May-27			Bond Future	8.50	102.0311	102.3089	102.0311	0.00
20/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3167	3	3	3	0.00
20/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2664	3	3	3	0.00
20/02/2026	2038 On 07-May-26			Bond Future	163.44	164.4618	163.4417	164.4618	5,006.00
20/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	18912	20	19	20	0.00
20/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2038 On 06-August-26			Bond Future	164.21	165.2568	164.2134	165.2568	0.00
20/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	19493	21	19	21	0.00
20/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2038 On 05-November-26			Bond Future	167.08	168.1392	167.0828	168.1392	0.00
20/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	20773	22	21	22	0.00
20/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2038 On 04-February-27			Bond Future	167.77	168.8456	167.7707	168.8456	0.00
20/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	13941	15	14	15	0.00
20/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2038 On 06-May-27			Bond Future	170.62	171.7101	170.6209	171.7101	0.00
20/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	4521	6	5	6	0.00
20/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2040 On 07-May-26			Bond Future	8.55	105.8286	106.0836	105.8286	60,202.00
20/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21658	21	22	21	0.00
20/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26462	26	26	26	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
20/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24780	25	25	25	0.00
20/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23722	23	24	23	0.00
20/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18349	18	18	18	0.00
20/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	21949	22	22	22	0.00
20/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	15690	15	16	15	1,460.00
20/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1789	2	2	2	27,500.00
20/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
20/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	2	0	0	0	0.00
20/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
20/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	973	1	1	1	0.00
20/02/2026	2040 On 06-August-26			Bond Future	8.60	103.2131	103.4697	103.2131	41,462.00
20/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24037	24	24	24	0.00
20/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	1	0	0	0	0.00
20/02/2026	2040 On 05-November-26			Bond Future	8.64	104.9885	105.2528	104.9885	0.00
20/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17034	17	17	17	0.00
20/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18275	18	18	18	0.00
20/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	14688	14	15	14	0.00
20/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	9895	10	10	10	2,300.00
20/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	209	0	0	0	2,300.00
20/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	483	1	0	1	0.00
20/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	71	0	0	0	2,300.00
20/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	107	0	0	0	0.00
20/02/2026	2040 On 04-February-27			Bond Future	8.70	102.2859	102.5545	102.2859	0.00
20/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9841	10	10	10	0.00
20/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3303	3	3	3	2,300.00
20/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11300	11	11	11	0.00
20/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8271	8	8	8	0.00
20/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1041	1	1	1	2,300.00
20/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2652	3	3	3	0.00
20/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	635	1	1	1	2,300.00
20/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	803	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
20/02/2026	2040 On 06-May-27			Bond Future	8.76	103.9940	104.2696	103.9940	0.00
20/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	3934	4	4	4	0.00
20/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	3030	3	3	3	0.00
20/02/2026	2043 On 07-May-26			Bond Future	127.57	128.9309	127.5670	128.9309	0.00
20/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	15867	17	16	17	0.00
20/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2043 On 06-August-26			Bond Future	127.04	128.4291	127.0372	128.4291	3,416.00
20/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	16157	18	16	18	0.00
20/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2043 On 05-November-26			Bond Future	129.26	130.6688	129.2565	130.6688	0.00
20/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	16417	18	16	18	0.00
20/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2043 On 04-February-27			Bond Future	128.62	130.0595	128.6227	130.0595	0.00
20/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	11020	12	11	12	0.00
20/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	27	0	0	0	0.00
20/02/2026	2043 On 06-May-27			Bond Future	130.81	132.2641	130.8061	132.2641	0.00
20/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	4405	6	4	6	0.00
20/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	1079	1	1	1	0.00
20/02/2026	2044 On 07-May-26			Bond Future	8.74	102.1416	102.5104	102.1416	122,265.00
20/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22559	22	23	22	0.00
20/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10415	10	10	10	0.00
20/02/2026	2044 On 07-May-26		Call	Bond Future	3362.26	3.0930	3.3623	3.0930	0.00
20/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	38	0	0	0	15,000.00
20/02/2026	2044 On 07-May-26		Put	Bond Future	851.82	0.9514	0.8518	0.9514	0.00
20/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2044 On 06-August-26			Bond Future	8.79	99.5855	99.9580	99.5855	7,681.00
20/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	25630	25	26	25	0.00
20/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1	0	0	0	0.00
20/02/2026	2044 On 05-November-26			Bond Future	8.83	101.2984	101.6805	101.2984	0.00
20/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	18819	18	19	18	0.00
20/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	112	0	0	0	0.00
20/02/2026	2044 On 04-February-27			Bond Future	8.88	98.6576	99.0461	98.6576	0.00
20/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11114	11	11	11	0.00
20/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	837	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
20/02/2026	2044 On 06-May-27			Bond Future	8.95	100.3051	100.7025	100.3051	0.00
20/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4400	4	4	4	0.00
20/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3279	3	3	3	0.00
20/02/2026	2046 On 07-May-26			Bond Future	145.71	145.9471	145.7081	145.9471	18,662.00
20/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	20758	21	21	21	0.00
20/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2046 On 06-August-26			Bond Future	148.35	148.5962	148.3488	148.5962	0.00
20/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	25969	26	26	26	0.00
20/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2046 On 05-November-26			Bond Future	148.62	148.8685	148.6216	148.8685	0.00
20/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	23142	23	23	23	0.00
20/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2046 On 04-February-27			Bond Future	151.21	151.4632	151.2115	151.4632	0.00
20/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	20121	20	20	20	0.00
20/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2046 On 06-May-27			Bond Future	151.43	151.6778	151.4259	151.6778	0.00
20/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	2436	3	2	3	0.00
20/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2050 On 07-May-26			Bond Future	150.54	152.3822	150.5366	152.3822	17,225.00
20/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	26467	28	26	28	0.00
20/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2050 On 06-August-26			Bond Future	150.82	152.7079	150.8247	152.7079	0.00
20/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	27555	29	28	29	0.00
20/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2050 On 05-November-26			Bond Future	153.46	155.3717	153.4602	155.3717	0.00
20/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	29620	32	30	32	0.00
20/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2050 On 04-February-27			Bond Future	153.66	155.6014	153.6567	155.6014	0.00
20/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	21267	23	21	23	0.00
20/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
20/02/2026	2050 On 06-May-27			Bond Future	156.27	158.2412	156.2668	158.2412	0.00
20/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	5807	8	6	8	0.00
20/02/2026	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
20/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	AL37 On 07-May-26			Index Future	1299.61	1298.5950	1299.6140	1298.5950	0.00
20/02/2026	AL37 On 06-August-26			Index Future	1322.60	1321.6000	1322.5990	1321.6000	0.00
20/02/2026	AL37 On 05-November-26			Index Future	1345.66	1344.6070	1345.6640	1344.6070	0.00
20/02/2026	AL37 On 04-February-27			Index Future	1368.83	1367.7520	1368.8250	1367.7520	0.00
20/02/2026	AL37 On 06-May-27			Index Future	1391.81	1390.6880	1391.8100	1390.6880	0.00
20/02/2026	AL7T On 07-May-26			Index Future	1696.55	1692.6150	1696.5450	1692.6150	0.00
20/02/2026	AL7T On 06-August-26			Index Future	1726.55	1722.5990	1726.5500	1722.5990	0.00
20/02/2026	AL7T On 05-November-26			Index Future	1756.66	1752.5870	1756.6590	1752.5870	0.00
20/02/2026	AL7T On 04-February-27			Index Future	1786.90	1782.7560	1786.8950	1782.7560	0.00
20/02/2026	AL7T On 06-May-27			Index Future	1816.90	1812.6500	1816.9000	1812.6500	0.00
20/02/2026	ALBI On 07-May-26			Index Future	1436.97	1433.7810	1436.9710	1433.7810	75.00
20/02/2026	ALBI On 06-August-26			Index Future	1462.39	1459.1800	1462.3860	1459.1800	0.00
20/02/2026	ALBI On 05-November-26			Index Future	1487.89	1484.5820	1487.8880	1484.5820	0.00
20/02/2026	ALBI On 04-February-27			Index Future	1513.50	1510.1370	1513.4980	1510.1370	0.00
20/02/2026	ALBI On 06-May-27			Index Future	1538.91	1535.4610	1538.9120	1535.4610	0.00
20/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C044 On 31-January-44			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
20/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/02/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	CR33 On 31-March-33			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
20/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	ES33 On 07-May-26			Bond Future	8.50	95.5818	95.7727	95.5818	0.00
20/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14892	15	15	15	0.00
20/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
20/02/2026	ES33 On 06-August-26			Bond Future	8.56	97.3167	97.5084	97.3167	0.00
20/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15640	15	16	15	0.00
20/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
20/02/2026	ES33 On 05-November-26			Bond Future	8.62	95.2228	95.4208	95.2228	0.00
20/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10092	10	10	10	0.00
20/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
20/02/2026	ES33 On 04-February-27			Bond Future	8.71	96.8812	97.0825	96.8812	0.00
20/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4586	4	5	4	0.00
20/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
20/02/2026	ES33 On 06-May-27			Bond Future	8.80	94.7316	94.9386	94.7316	0.00
20/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	13	0	0	0	0.00
20/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0	0	0	0	0.00
20/02/2026	ES42 On 07-May-26			Bond Future	8.97	96.1532	96.4491	96.1532	0.00
20/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	21808	22	22	22	0.00
20/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
20/02/2026	ES42 On 06-August-26			Bond Future	9.02	97.8985	98.1970	97.8985	0.00
20/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	23723	23	24	23	0.00
20/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
20/02/2026	ES42 On 05-November-26			Bond Future	9.07	95.3425	95.6493	95.3425	0.00
20/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	17684	17	18	17	0.00
20/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
20/02/2026	ES42 On 04-February-27			Bond Future	9.13	97.0018	97.3137	97.0018	0.00
20/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8454	8	8	8	0.00
20/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
20/02/2026	ES42 On 06-May-27			Bond Future	9.20	94.3817	94.7013	94.3817	0.00
20/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	959	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
20/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0	0	0	0	0.00
20/02/2026	GOVI On 07-May-26			GOVI	1410.61	1407.3650	1410.6080	1407.3650	603.00
20/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2336080	230	234	230	0.00
20/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
20/02/2026	GOVI On 06-August-26			GOVI	1435.56	1432.2970	1435.5560	1432.2970	0.00
20/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2465560	243	247	243	0.00
20/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
20/02/2026	GOVI On 05-November-26			GOVI	1460.59	1457.2310	1460.5910	1457.2310	0.00
20/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1835910	180	184	180	0.00
20/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
20/02/2026	GOVI On 04-February-27			GOVI	1485.73	1482.3150	1485.7300	1482.3150	0.00
20/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1167300	113	117	113	0.00
20/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
20/02/2026	GOVI On 06-May-27			GOVI	1510.68	1507.1720	1510.6780	1507.1720	0.00
20/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	836780	80	84	80	0.00
20/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
20/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/02/2026	I258 On 07-May-26			Bond Future	137.08	138.0419	137.0759	138.0419	0.00
20/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	23346	24	23	24	0.00
20/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
20/02/2026	I258 On 06-August-26			Bond Future	136.72	137.7055	136.7183	137.7055	0.00
20/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	23768	25	24	25	0.00
20/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
20/02/2026	I258 On 05-November-26			Bond Future	139.11	140.1072	139.1068	140.1072	0.00
20/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	24157	25	24	25	0.00
20/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
20/02/2026	I258 On 04-February-27			Bond Future	138.64	139.6625	138.6449	139.6625	0.00
20/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	19766	21	20	21	0.00
20/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	21	0	0	0	0.00
20/02/2026	I258 On 06-May-27			Bond Future	141.00	142.0300	140.9986	142.0300	0.00
20/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	7822	9	8	9	0.00
20/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1604	1	2	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
20/02/2026	IGOV On 07-May-26			Index Future	450.94	453.0410	450.9430	453.0410	251.00
20/02/2026	IGOV On 06-August-26			Index Future	459.03	461.1770	459.0280	461.1770	0.00
20/02/2026	IGOV On 05-November-26			Index Future	467.14	469.3130	467.1400	469.3130	0.00
20/02/2026	IGOV On 04-February-27			Index Future	475.29	477.4970	475.2850	477.4970	0.00
20/02/2026	IGOV On 06-May-27			Index Future	483.37	485.6080	483.3700	485.6080	0.00
20/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
20/02/2026	R033 On 07-May-26			Bond Future	7.72	113.0649	113.1538	113.0649	9,512.00
20/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13870	14	14	14	0.00
20/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	4	0	0	0	0.00
20/02/2026	R033 On 06-August-26			Bond Future	7.74	115.0895	115.1768	115.0895	223.00
20/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12840	13	13	13	0.00
20/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	118	0	0	0	0.00
20/02/2026	R033 On 05-November-26			Bond Future	7.78	112.0305	112.1228	112.0305	0.00
20/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8502	8	9	8	0.00
20/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	656	1	1	1	0.00
20/02/2026	R033 On 04-February-27			Bond Future	7.83	113.9557	114.0494	113.9557	0.00
20/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5775	6	6	6	0.00
20/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1657	2	2	2	0.00
20/02/2026	R033 On 06-May-27			Bond Future	7.88	110.8223	110.9203	110.8223	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
20/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3196	3	3	3	0.00
20/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2969	3	3	3	0.00
20/02/2026	R035 On 07-May-26			Bond Future	8.01	106.8670	107.1346	106.8670	105,569.00
20/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16474	16	16	16	0.00
20/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15434	15	15	15	0.00
20/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12763	12	13	12	0.00
20/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	9990	10	10	10	200.00
20/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15696	15	16	15	0.00
20/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9877	10	10	10	250.00
20/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13034	13	13	13	0.00
20/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10272	10	10	10	350.00
20/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15329	15	15	15	0.00
20/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12654	12	13	12	0.00
20/02/2026	R035 On 07-May-26	8.31	Call	Bond Future	2326	2	2	2	0.00
20/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3612	3	4	3	0.00
20/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2225	2	2	2	1,000.00
20/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	4979	5	5	5	1,000.00
20/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7358	7	7	7	0.00
20/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	28	0	0	0	1,000.00
20/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	96	0	0	0	0.00
20/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	434	1	0	1	0.00
20/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	198	0	0	0	16,000.00
20/02/2026	R035 On 07-May-26	8.31	Put	Bond Future	409	0	0	0	16,000.00
20/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	250.00
20/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	8	0	0	0	0.00
20/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
20/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	1	0	0	0	350.00
20/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	6	0	0	0	0.00
20/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
20/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	1	0	0	0	200.00
20/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	7	0	0	0	0.00
20/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
20/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R035 On 06-August-26			Bond Future	8.04	108.7806	109.0500	108.7806	156.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	16972	17	17	17	0.00
20/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10005	10	10	10	0.00
20/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7297	7	7	7	250.00
20/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12664	12	13	12	0.00
20/02/2026	R035 On 06-August-26	7.70	Call	Bond Future	552	0	1	0	5,000.00
20/02/2026	R035 On 06-August-26	7.90	Call	Bond Future	1054	1	1	1	0.00
20/02/2026	R035 On 06-August-26	8.34	Call	Bond Future	2768	3	3	3	0.00
20/02/2026	R035 On 06-August-26	7.95	Call	Bond Future	1210	1	1	1	5,000.00
20/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4584	4	5	4	350.00
20/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2542	2	3	2	1,000.00
20/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5000	5	5	5	1,000.00
20/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8218	8	8	8	0.00
20/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9951	10	10	10	0.00
20/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7243	7	7	7	0.00
20/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6811	7	7	7	200.00
20/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9519	9	10	9	0.00
20/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12191	12	12	12	0.00
20/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	43	0	0	0	200.00
20/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	106	0	0	0	200.00
20/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	240	0	0	0	0.00
20/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	210	0	0	0	350.00
20/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	485	1	0	1	0.00
20/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	93	0	0	0	350.00
20/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	156	0	0	0	1,000.00
20/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	424	0	0	0	0.00
20/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	996	1	1	1	0.00
20/02/2026	R035 On 06-August-26	8.34	Put	Bond Future	914	1	1	1	5,000.00
20/02/2026	R035 On 06-August-26	7.95	Put	Bond Future	1793	2	2	2	0.00
20/02/2026	R035 On 06-August-26	7.90	Put	Bond Future	1955	2	2	2	0.00
20/02/2026	R035 On 06-August-26	7.70	Put	Bond Future	2735	3	3	3	0.00
20/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	34	0	0	0	250.00
20/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	92	0	0	0	250.00
20/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	206	0	0	0	0.00
20/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	3	0	0	0	0.00
20/02/2026	R035 On 05-November-26			Bond Future	8.08	106.1543	106.4317	106.1543	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
20/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11258	11	11	11	0.00
20/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4938	5	5	5	200.00
20/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5787	6	6	6	0.00
20/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10069	10	10	10	0.00
20/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7478	7	7	7	0.00
20/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3371	3	3	3	0.00
20/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1410	1	1	1	600.00
20/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1039	1	1	1	600.00
20/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2120	2	2	2	0.00
20/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	341	0	0	0	200.00
20/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	660	1	1	1	0.00
20/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	178	0	0	0	200.00
20/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	525	1	1	1	600.00
20/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	135	0	0	0	0.00
20/02/2026	R035 On 04-February-27			Bond Future	8.14	107.9795	108.2615	107.9795	0.00
20/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5894	6	6	6	0.00
20/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	778	1	1	1	0.00
20/02/2026	R035 On 06-May-27			Bond Future	8.20	105.2872	105.5764	105.2872	0.00
20/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2641	2	3	2	0.00
20/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2324	2	2	2	0.00
20/02/2026	R038 On 07-May-26			Bond Future	8.40	119.2781	119.5817	119.2781	3,814.00
20/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	21732	21	22	21	0.00
20/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R038 On 06-August-26			Bond Future	8.45	121.4140	121.7195	121.4140	0.00
20/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23365	23	23	23	0.00
20/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	2	0	0	0	0.00
20/02/2026	R038 On 05-November-26			Bond Future	8.50	118.0228	118.3373	118.0228	0.00
20/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16268	16	16	16	0.00
20/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	136	0	0	0	0.00
20/02/2026	R038 On 04-February-27			Bond Future	8.56	120.0509	120.3706	120.0509	0.00
20/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	8727	9	9	9	0.00
20/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	882	1	1	1	0.00
20/02/2026	R038 On 06-May-27			Bond Future	8.62	116.5782	116.9062	116.5782	0.00
20/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3709	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
20/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	3033	3	3	3	0.00
20/02/2026	R053 On 07-May-26			Bond Future	8.60	132.3386	132.8115	132.3386	75,280.00
20/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32036	32	32	32	0.00
20/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R053 On 06-August-26			Bond Future	8.64	134.7084	135.1860	134.7084	0.00
20/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36077	36	36	36	0.00
20/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	2	0	0	0	0.00
20/02/2026	R053 On 05-November-26			Bond Future	8.68	131.1680	131.6580	131.1680	0.00
20/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27044	27	27	27	0.00
20/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	161	0	0	0	0.00
20/02/2026	R053 On 04-February-27			Bond Future	8.72	133.4221	133.9203	133.4221	0.00
20/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	15953	16	16	16	0.00
20/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1306	1	1	1	0.00
20/02/2026	R053 On 06-May-27			Bond Future	8.77	129.7953	130.3052	129.7953	0.00
20/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	6671	6	7	6	0.00
20/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4804	5	5	5	0.00
20/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
20/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	72	0	0	0	0.00
20/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	72	0	0	0	0.00
20/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
20/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	73	0	0	0	0.00
20/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	73	0	0	0	0.00
20/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
20/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45	0	0	0	0.00
20/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45	0	0	0	0.00
20/02/2026	R202 On 07-May-26			Bond Future	303.41	304.8789	303.4133	304.8789	772.00
20/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	25863	27	26	27	0.00
20/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R202 On 06-August-26			Bond Future	303.52	305.0180	303.5173	305.0180	253.00
20/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	24657	26	25	26	0.00
20/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R202 On 05-November-26			Bond Future	308.82	310.3383	308.8210	310.3383	0.00
20/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	28361	30	28	30	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
20/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R202 On 04-February-27			Bond Future	308.72	310.2674	308.7238	310.2674	0.00
20/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	13994	16	14	16	0.00
20/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R202 On 06-May-27			Bond Future	313.97	315.5311	313.9684	315.5311	0.00
20/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	6978	9	7	9	0.00
20/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R209 On 07-May-26			Bond Future	8.16	87.7152	87.9376	87.7152	45,217.00
20/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15768	16	16	16	0.00
20/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R209 On 06-August-26			Bond Future	8.19	89.2858	89.5098	89.2858	3,673.00
20/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16845	17	17	17	0.00
20/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	2	0	0	0	0.00
20/02/2026	R209 On 05-November-26			Bond Future	8.23	87.6727	87.9032	87.6727	0.00
20/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11447	11	11	11	0.00
20/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	131	0	0	0	0.00
20/02/2026	R209 On 04-February-27			Bond Future	8.28	89.1798	89.4142	89.1798	0.00
20/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6299	6	6	6	0.00
20/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1407	1	1	1	3,237.00
20/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4865	5	5	5	0.00
20/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	1036	1	1	1	3,237.00
20/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2876	3	3	3	0.00
20/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	740	1	1	1	0.00
20/02/2026	R209 On 06-May-27			Bond Future	8.34	87.5226	87.7630	87.5226	0.00
20/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2604	3	3	3	0.00
20/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2196	2	2	2	0.00
20/02/2026	R210 On 07-May-26			Bond Future	260.72	260.8869	260.7190	260.8869	1,191.00
20/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5319	5	5	5	0.00
20/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R210 On 06-August-26			Bond Future	265.44	265.6223	265.4439	265.6223	0.00
20/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5604	6	6	6	0.00
20/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R210 On 05-November-26			Bond Future	266.57	266.7393	266.5662	266.7393	0.00
20/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13236	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
20/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R210 On 04-February-27			Bond Future	271.21	271.3887	271.2122	271.3887	0.00
20/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5182	5	5	5	0.00
20/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R210 On 06-May-27			Bond Future	272.25	272.4239	272.2513	272.4239	0.00
20/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1121	1	1	1	0.00
20/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R213 On 07-May-26			Bond Future	7.40	99.6804	99.7837	99.6804	69,591.00
20/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8939	9	9	9	0.00
20/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R213 On 06-August-26			Bond Future	7.41	101.4653	101.5676	101.4653	0.00
20/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8163	8	8	8	0.00
20/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	12	0	0	0	0.00
20/02/2026	R213 On 05-November-26			Bond Future	7.44	99.6636	99.7707	99.6636	0.00
20/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4754	5	5	5	0.00
20/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	172	0	0	0	0.00
20/02/2026	R213 On 04-February-27			Bond Future	7.48	101.3775	101.4863	101.3775	0.00
20/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2796	3	3	3	0.00
20/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	567	1	1	1	0.00
20/02/2026	R213 On 06-May-27			Bond Future	7.53	99.5258	99.6388	99.5258	0.00
20/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1401	1	1	1	0.00
20/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1294	1	1	1	0.00
20/02/2026	R214 On 07-May-26			Bond Future	8.56	83.9208	84.1842	83.9208	39,563.00
20/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18241	18	18	18	0.00
20/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R214 On 06-August-26			Bond Future	8.60	85.4236	85.6892	85.4236	0.00
20/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20065	20	20	20	0.00
20/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1	0	0	0	0.00
20/02/2026	R214 On 05-November-26			Bond Future	8.64	83.5991	83.8720	83.5991	0.00
20/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14631	14	15	14	0.00
20/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	110	0	0	0	0.00
20/02/2026	R214 On 04-February-27			Bond Future	8.69	85.0366	85.3140	85.0366	0.00
20/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8651	8	9	8	0.00
20/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	728	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
20/02/2026	R214 On 06-May-27			Bond Future	8.75	83.1646	83.4487	83.1646	0.00
20/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3583	3	4	3	0.00
20/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2665	3	3	3	0.00
20/02/2026	R248 On 07-May-26			Bond Future	8.71	101.7220	102.1219	101.7220	284,310.00
20/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	23642	23	24	23	0.00
20/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	4873	5	5	5	0.00
20/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	177	0	0	0	1,620.00
20/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1436	1	1	1	1,620.00
20/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	4793	4	5	4	0.00
20/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	361	0	0	0	0.00
20/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1513	2	2	2	0.00
20/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	351	0	0	0	1,620.00
20/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	4270	5	4	5	0.00
20/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R248 On 06-August-26			Bond Future	8.75	103.5435	103.9477	103.5435	0.00
20/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27100	27	27	27	0.00
20/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	2	0	0	0	0.00
20/02/2026	R248 On 05-November-26			Bond Future	8.79	100.8904	101.3047	100.8904	0.00
20/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20202	20	20	20	0.00
20/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	122	0	0	0	0.00
20/02/2026	R248 On 04-February-27			Bond Future	8.84	102.6250	103.0463	102.6250	0.00
20/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	11823	12	12	12	0.00
20/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	916	1	1	1	0.00
20/02/2026	R248 On 06-May-27			Bond Future	8.89	99.9063	100.3372	99.9063	0.00
20/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	4879	5	5	5	0.00
20/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3442	4	3	4	0.00
20/02/2026	R2R9 On 07-May-26			Bond Future	8.50	111.3803	111.7670	111.3803	0.00
20/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	100917	101	101	101	0.00
20/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R2R9 On 06-August-26			Bond Future	8.54	113.3747	113.7652	113.3747	0.00
20/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100646	100	101	100	0.00
20/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R2R9 On 05-November-26			Bond Future	8.59	110.3492	110.7499	110.3492	0.00
20/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99780	99	100	99	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
20/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R2R9 On 04-February-27			Bond Future	8.65	112.2454	112.6529	112.2454	0.00
20/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9538	9	10	9	0.00
20/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	338	0	0	0	0.00
20/02/2026	R2R9 On 06-May-27			Bond Future	8.72	109.1464	109.5634	109.1464	0.00
20/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3850	4	4	4	0.00
20/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2972	3	3	3	0.00
20/02/2026	R4R2 On 07-May-26			Bond Future	8.64	113.4729	113.8112	113.4729	3,313.00
20/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	102722	102	103	102	0.00
20/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R4R2 On 06-August-26			Bond Future	8.69	115.5049	115.8458	115.5049	0.00
20/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102429	102	102	102	0.00
20/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R4R2 On 05-November-26			Bond Future	8.74	112.3899	112.7405	112.3899	0.00
20/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101518	101	102	101	0.00
20/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
20/02/2026	R4R2 On 04-February-27			Bond Future	8.79	114.3212	114.6777	114.3212	0.00
20/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11381	11	11	11	0.00
20/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	312	0	0	0	0.00
20/02/2026	R4R2 On 06-May-27			Bond Future	8.86	111.1309	111.4960	111.1309	0.00
20/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4508	4	5	4	0.00
20/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3256	3	3	3	0.00
20/02/2026	RR87 On 07-May-26			Bond Future	6.75	103.0624	103.0605	103.0624	0.00
20/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	71	0	0	0	0.00
20/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	35	0	0	0	0.00
20/02/2026	RR87 On 06-August-26			Bond Future	6.41	101.1790	101.1740	101.1790	0.00
20/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	82	0	0	0	0.00
20/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	38	0	0	0	0.00
20/02/2026	RR87 On 05-November-26			Bond Future	5.04	102.9196	102.9177	102.9196	0.00
20/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	37	0	0	0	0.00
20/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	10	0	0	0	0.00
20/02/2026	RR88 On 07-May-26			Bond Future	6.78	106.4685	106.4664	106.4685	0.00
20/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	209	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
20/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	117	0	0	0	0.00
20/02/2026	RR88 On 06-August-26			Bond Future	6.70	105.4557	105.4509	105.4557	0.00
20/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	297	0	0	0	0.00
20/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	193	0	0	0	0.00
20/02/2026	RR88 On 05-November-26			Bond Future	6.62	106.6966	106.6947	106.6966	0.00
20/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	316	0	0	0	0.00
20/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	219	0	0	0	0.00
20/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00