



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: 23/02/2026 TO: 23/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
23/02/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
23/02/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
23/02/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
23/02/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
23/02/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
23/02/2026	2029 On 07-May-26			Bond Future	147.17		147.1623	147.1658	147.1623	4,616.00
23/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5346		5	5	5	0.00
23/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
23/02/2026	2029 On 06-August-26			Bond Future	149.83		149.8293	149.8328	149.8293	0.00
23/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5733		6	6	6	0.00
23/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
23/02/2026	2029 On 05-November-26			Bond Future	150.98		150.9715	150.9753	150.9715	0.00
23/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3415		3	3	3	0.00
23/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
23/02/2026	2029 On 04-February-27			Bond Future	153.61		153.6031	153.6074	153.6031	0.00
23/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3887		4	4	4	0.00
23/02/2026	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
23/02/2026	2029 On 06-May-27			Bond Future	154.72	154.7154	154.7198	154.7154	0.00
23/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1400	1	1	1	0.00
23/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2030 On 07-May-26			Bond Future	7.09	104.8971	105.1418	104.8971	152,279.00
23/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7214	7	7	7	0.00
23/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	655	1	1	1	1,000.00
23/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	2045	2	2	2	1,000.00
23/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2694	2	3	2	0.00
23/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	18	0	0	0	1,000.00
23/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	40	0	0	0	0.00
23/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	266	0	0	0	0.00
23/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2030 On 06-August-26			Bond Future	7.09	102.7632	103.0122	102.7632	49,211.00
23/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6320	6	6	6	0.00
23/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	2071	2	2	2	1,000.00
23/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	3028	3	3	3	0.00
23/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	862	1	1	1	1,000.00
23/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	183	0	0	0	0.00
23/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	93	0	0	0	1,000.00
23/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	492	1	0	1	0.00
23/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	12	0	0	0	0.00
23/02/2026	2030 On 05-November-26			Bond Future	7.09	104.5342	104.7877	104.5342	0.00
23/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3799	4	4	4	0.00
23/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	127	0	0	0	0.00
23/02/2026	2030 On 04-February-27			Bond Future	7.10	102.3248	102.5829	102.3248	0.00
23/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2308	2	2	2	0.00
23/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	390	0	0	0	0.00
23/02/2026	2030 On 06-May-27			Bond Future	7.14	104.0367	104.2996	104.0367	0.00
23/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1181	1	1	1	0.00
23/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	848	1	1	1	0.00
23/02/2026	2031 On 07-May-26			Bond Future	115.80	116.1214	115.8009	116.1214	1,798.00
23/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1963	2	2	2	0.00
23/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	2	0	0	0	0.00
23/02/2026	2031 On 06-August-26			Bond Future	115.49	115.8133	115.4869	115.8133	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
23/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1719	2	2	2	0.00
23/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	42	0	0	0	0.00
23/02/2026	2031 On 05-November-26			Bond Future	117.50	117.8367	117.5048	117.8367	0.00
23/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6015	6	6	6	0.00
23/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2031 On 04-February-27			Bond Future	117.10	117.4401	117.1023	117.4401	0.00
23/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1218	1	1	1	0.00
23/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	296	0	0	0	0.00
23/02/2026	2031 On 06-May-27			Bond Future	119.09	119.4338	119.0906	119.4338	0.00
23/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2309	3	2	3	0.00
23/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	88	0	0	0	0.00
23/02/2026	2032 On 07-May-26			Bond Future	7.53	103.9291	104.3046	103.9291	167,665.00
23/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11601	11	12	11	0.00
23/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2032 On 06-August-26			Bond Future	7.55	105.7871	106.1693	105.7871	230.00
23/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	11058	11	11	11	0.00
23/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	6	0	0	0	0.00
23/02/2026	2032 On 05-November-26			Bond Future	7.58	103.4532	103.8423	103.4532	0.00
23/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6869	7	7	7	0.00
23/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	138	0	0	0	0.00
23/02/2026	2032 On 04-February-27			Bond Future	7.62	105.2312	105.6272	105.2312	0.00
23/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	4128	4	4	4	0.00
23/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	533	1	1	1	0.00
23/02/2026	2032 On 06-May-27			Bond Future	7.67	102.8367	103.2397	102.8367	0.00
23/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1970	2	2	2	0.00
23/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1441	2	1	2	0.00
23/02/2026	2033 On 07-May-26			Bond Future	145.39	145.3569	145.3865	145.3569	7,834.00
23/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	10227	10	10	10	0.00
23/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2033 On 06-August-26			Bond Future	148.02	147.9911	148.0213	147.9911	0.00
23/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13771	14	14	14	0.00
23/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2033 On 05-November-26			Bond Future	149.03	148.9993	149.0302	148.9993	0.00
23/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11770	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
23/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2033 On 04-February-27			Bond Future	151.63	151.5966	151.6285	151.5966	0.00
23/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8918	9	9	9	0.00
23/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2033 On 06-May-27			Bond Future	152.60	152.5702	152.6027	152.5702	0.00
23/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	1393	1	1	1	0.00
23/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2037 On 07-May-26			Bond Future	8.20	103.7682	104.4678	103.7682	197,026.00
23/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	19386	19	19	19	0.00
23/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24920	24	25	24	0.00
23/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	17364	17	17	17	142.00
23/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8711	8	9	8	1,500.00
23/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	12219	12	12	12	0.00
23/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5599	5	6	5	1,500.00
23/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	19	0	0	0	0.00
23/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	86	0	0	0	0.00
23/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	4	0	0	0	1,500.00
23/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
23/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2037 On 06-August-26			Bond Future	8.24	101.3635	102.0756	101.3635	2,639.00
23/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20889	20	21	20	0.00
23/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18746	18	19	18	0.00
23/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15479	15	15	15	0.00
23/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11588	11	12	11	2,541.00
23/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	19	0	0	0	2,541.00
23/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	65	0	0	0	0.00
23/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	3	0	0	0	2,541.00
23/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1	0	0	0	0.00
23/02/2026	2037 On 05-November-26			Bond Future	8.28	103.1103	103.8349	103.1103	0.00
23/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14635	14	15	14	0.00
23/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15765	15	16	15	0.00
23/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12483	12	12	12	0.00
23/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	8121	7	8	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
23/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	166	0	0	0	4,490.00
23/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	415	1	0	1	0.00
23/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	64	0	0	0	4,490.00
23/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	98	0	0	0	0.00
23/02/2026	2037 On 04-February-27			Bond Future	8.33	100.6259	101.3631	100.6259	0.00
23/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	8243	8	8	8	0.00
23/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9865	9	10	9	0.00
23/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	7167	7	7	7	0.00
23/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2883	2	3	2	4,490.00
23/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	820	1	1	1	4,490.00
23/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2126	2	2	2	0.00
23/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	491	1	0	1	4,490.00
23/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	670	1	1	1	0.00
23/02/2026	2037 On 06-May-27			Bond Future	8.39	102.3089	103.0589	102.3089	0.00
23/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3579	3	4	3	0.00
23/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2325	3	2	3	0.00
23/02/2026	2038 On 07-May-26			Bond Future	163.34	163.4417	163.3398	163.4417	5,006.00
23/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	18810	19	19	19	0.00
23/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2038 On 06-August-26			Bond Future	164.11	164.2134	164.1095	164.2134	0.00
23/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	19390	19	19	19	0.00
23/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2038 On 05-November-26			Bond Future	166.98	167.0828	166.9775	167.0828	0.00
23/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	20667	21	21	21	0.00
23/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2038 On 04-February-27			Bond Future	167.66	167.7707	167.6635	167.7707	0.00
23/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	13834	14	14	14	0.00
23/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2038 On 06-May-27			Bond Future	170.51	170.6209	170.5125	170.6209	0.00
23/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	4412	5	4	5	0.00
23/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2040 On 07-May-26			Bond Future	8.45	106.0836	106.9342	106.0836	60,202.00
23/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	22508	22	23	22	0.00
23/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	27313	26	27	26	0.00

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23/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	25631	25	26	25	0.00
23/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	24572	24	25	24	0.00
23/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	19199	18	19	18	0.00
23/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22799	22	23	22	0.00
23/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	16540	16	17	16	1,460.00
23/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	2317	2	2	2	27,500.00
23/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
23/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	1	0	0	0	0.00
23/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
23/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	651	1	1	1	0.00
23/02/2026	2040 On 06-August-26			Bond Future	8.49	103.4697	104.3354	103.4697	41,462.00
23/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24902	24	25	24	0.00
23/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2040 On 05-November-26			Bond Future	8.53	105.2528	106.1337	105.2528	0.00
23/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17890	17	18	17	0.00
23/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	19139	18	19	18	0.00
23/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	15524	15	16	15	0.00
23/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10676	10	11	10	2,300.00
23/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	164	0	0	0	2,300.00
23/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	383	0	0	0	0.00
23/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	53	0	0	0	2,300.00
23/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	82	0	0	0	0.00
23/02/2026	2040 On 04-February-27			Bond Future	8.58	102.5545	103.4510	102.5545	0.00
23/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	10601	10	11	10	0.00
23/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3804	3	4	3	2,300.00
23/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	12087	11	12	11	0.00
23/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8994	8	9	8	0.00
23/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	867	1	1	1	2,300.00
23/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2256	3	2	3	0.00
23/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	526	1	1	1	2,300.00
23/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	666	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
23/02/2026	2040 On 06-May-27			Bond Future	8.64	104.2696	105.1814	104.2696	0.00
23/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4450	4	4	4	0.00
23/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2634	3	3	3	0.00
23/02/2026	2043 On 07-May-26			Bond Future	128.45	127.5670	128.4474	127.5670	0.00
23/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	16747	16	17	16	0.00
23/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2043 On 06-August-26			Bond Future	127.93	127.0372	127.9330	127.0372	3,416.00
23/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	17053	16	17	16	0.00
23/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2043 On 05-November-26			Bond Future	130.17	129.2565	130.1684	129.2565	0.00
23/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	17328	16	17	16	0.00
23/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2043 On 04-February-27			Bond Future	129.55	128.6227	129.5504	128.6227	0.00
23/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	11936	11	12	11	0.00
23/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	16	0	0	0	0.00
23/02/2026	2043 On 06-May-27			Bond Future	131.75	130.8061	131.7498	130.8061	0.00
23/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5101	4	5	4	0.00
23/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	831	1	1	1	0.00
23/02/2026	2044 On 07-May-26			Bond Future	8.64	102.5104	103.3908	102.5104	122,265.00
23/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	23439	23	23	23	0.00
23/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	11279	10	11	10	0.00
23/02/2026	2044 On 07-May-26		Call	Bond Future	3990.34	3.3623	3.9903	3.3623	0.00
23/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	21	0	0	0	15,000.00
23/02/2026	2044 On 07-May-26		Put	Bond Future	599.50	0.8518	0.5995	0.8518	0.00
23/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2044 On 06-August-26			Bond Future	8.69	99.9580	100.8541	99.9580	7,681.00
23/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	26525	26	27	26	0.00
23/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1	0	0	0	0.00
23/02/2026	2044 On 05-November-26			Bond Future	8.73	101.6805	102.5923	101.6805	0.00
23/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	19706	19	20	19	0.00
23/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	87	0	0	0	0.00
23/02/2026	2044 On 04-February-27			Bond Future	8.78	99.0461	99.9739	99.0461	0.00
23/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11907	11	12	11	0.00
23/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	702	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
23/02/2026	2044 On 06-May-27			Bond Future	8.84	100.7025	101.6461	100.7025	0.00
23/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4939	4	5	4	0.00
23/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	2874	3	3	3	0.00
23/02/2026	2046 On 07-May-26			Bond Future	146.02	145.7081	146.0199	145.7081	18,662.00
23/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	21070	21	21	21	0.00
23/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2046 On 06-August-26			Bond Future	148.67	148.3488	148.6662	148.3488	0.00
23/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	26286	26	26	26	0.00
23/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2046 On 05-November-26			Bond Future	148.94	148.6216	148.9446	148.6216	0.00
23/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	23465	23	23	23	0.00
23/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2046 On 04-February-27			Bond Future	151.54	151.2115	151.5407	151.2115	0.00
23/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	20451	20	20	20	0.00
23/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2046 On 06-May-27			Bond Future	151.76	151.4259	151.7606	151.4259	0.00
23/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	2771	2	3	2	0.00
23/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2050 On 07-May-26			Bond Future	150.52	150.5366	150.5190	150.5366	17,225.00
23/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	26449	26	26	26	0.00
23/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2050 On 06-August-26			Bond Future	150.81	150.8247	150.8068	150.8247	0.00
23/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	27537	28	28	28	0.00
23/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2050 On 05-November-26			Bond Future	153.44	153.4602	153.4422	153.4602	0.00
23/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	29602	30	30	30	0.00
23/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2050 On 04-February-27			Bond Future	153.64	153.6567	153.6385	153.6567	0.00
23/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	21248	21	21	21	0.00
23/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
23/02/2026	2050 On 06-May-27			Bond Future	156.25	156.2668	156.2488	156.2668	0.00
23/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	5789	6	6	6	0.00
23/02/2026	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
23/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	AL37 On 07-May-26			Index Future	1303.42	1299.6140	1303.4210	1299.6140	0.00
23/02/2026	AL37 On 06-August-26			Index Future	1326.47	1322.5990	1326.4740	1322.5990	0.00
23/02/2026	AL37 On 05-November-26			Index Future	1349.61	1345.6640	1349.6140	1345.6640	0.00
23/02/2026	AL37 On 04-February-27			Index Future	1372.85	1368.8250	1372.8540	1368.8250	0.00
23/02/2026	AL37 On 06-May-27			Index Future	1395.92	1391.8100	1395.9180	1391.8100	0.00
23/02/2026	AL7T On 07-May-26			Index Future	1707.26	1696.5450	1707.2570	1696.5450	0.00
23/02/2026	AL7T On 06-August-26			Index Future	1737.45	1726.5500	1737.4530	1726.5500	0.00
23/02/2026	AL7T On 05-November-26			Index Future	1767.76	1756.6590	1767.7630	1756.6590	0.00
23/02/2026	AL7T On 04-February-27			Index Future	1798.20	1786.8950	1798.2020	1786.8950	0.00
23/02/2026	AL7T On 06-May-27			Index Future	1828.41	1816.9000	1828.4130	1816.9000	0.00
23/02/2026	ALBI On 07-May-26			Index Future	1445.74	1436.9710	1445.7420	1436.9710	75.00
23/02/2026	ALBI On 06-August-26			Index Future	1471.31	1462.3860	1471.3120	1462.3860	0.00
23/02/2026	ALBI On 05-November-26			Index Future	1496.98	1487.8880	1496.9790	1487.8880	0.00
23/02/2026	ALBI On 04-February-27			Index Future	1522.76	1513.4980	1522.7560	1513.4980	0.00
23/02/2026	ALBI On 06-May-27			Index Future	1548.34	1538.9120	1548.3390	1538.9120	0.00
23/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	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
23/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/02/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	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
23/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	ES33 On 07-May-26			Bond Future	8.40	95.7727	96.3175	95.7727	0.00
23/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15437	15	15	15	0.00
23/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
23/02/2026	ES33 On 06-August-26			Bond Future	8.45	97.5084	98.0630	97.5084	0.00
23/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	16194	16	16	16	0.00
23/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
23/02/2026	ES33 On 05-November-26			Bond Future	8.51	95.4208	95.9854	95.4208	0.00
23/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10657	10	11	10	0.00
23/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
23/02/2026	ES33 On 04-February-27			Bond Future	8.58	97.0825	97.6572	97.0825	0.00
23/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	5161	5	5	5	0.00
23/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
23/02/2026	ES33 On 06-May-27			Bond Future	8.67	94.9386	95.5234	94.9386	0.00
23/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	598	0	1	0	0.00
23/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0	0	0	0	0.00
23/02/2026	ES42 On 07-May-26			Bond Future	8.87	96.4491	97.2963	96.4491	0.00
23/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22655	22	23	22	0.00
23/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
23/02/2026	ES42 On 06-August-26			Bond Future	8.91	98.1970	99.0595	98.1970	0.00
23/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	24585	24	25	24	0.00
23/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
23/02/2026	ES42 On 05-November-26			Bond Future	8.96	95.6493	96.5271	95.6493	0.00
23/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	18562	18	19	18	0.00
23/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
23/02/2026	ES42 On 04-February-27			Bond Future	9.02	97.3137	98.2072	97.3137	0.00
23/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	9347	8	9	8	0.00
23/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
23/02/2026	ES42 On 06-May-27			Bond Future	9.09	94.7013	95.6102	94.7013	0.00
23/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1868	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
23/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0	0	0	0	0.00
23/02/2026	GOVI On 07-May-26			GOVI	1419.44	1410.6080	1419.4420	1410.6080	603.00
23/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2424420	234	242	234	0.00
23/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
23/02/2026	GOVI On 06-August-26			GOVI	1444.55	1435.5560	1444.5470	1435.5560	0.00
23/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2555470	247	256	247	0.00
23/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
23/02/2026	GOVI On 05-November-26			GOVI	1469.75	1460.5910	1469.7480	1460.5910	0.00
23/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1927480	184	193	184	0.00
23/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
23/02/2026	GOVI On 04-February-27			GOVI	1495.06	1485.7300	1495.0550	1485.7300	0.00
23/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1260550	117	126	117	0.00
23/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
23/02/2026	GOVI On 06-May-27			GOVI	1520.17	1510.6780	1520.1730	1510.6780	0.00
23/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	931730	84	93	84	0.00
23/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
23/02/2026	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/02/2026	I258 On 07-May-26			Bond Future	136.82	137.0759	136.8242	137.0759	0.00
23/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	23094	23	23	23	0.00
23/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
23/02/2026	I258 On 06-August-26			Bond Future	136.46	136.7183	136.4618	136.7183	0.00
23/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	23512	24	24	24	0.00
23/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
23/02/2026	I258 On 05-November-26			Bond Future	138.85	139.1068	138.8463	139.1068	0.00
23/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	23897	24	24	24	0.00
23/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
23/02/2026	I258 On 04-February-27			Bond Future	138.38	138.6449	138.3795	138.6449	0.00
23/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	19502	20	20	20	0.00
23/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	23	0	0	0	0.00
23/02/2026	I258 On 06-May-27			Bond Future	140.73	140.9986	140.7292	140.9986	0.00
23/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	7611	8	8	8	0.00
23/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1662	2	2	2	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
23/02/2026	IGOV On 07-May-26			Index Future	450.99	450.9430	450.9890	450.9430	251.00
23/02/2026	IGOV On 06-August-26			Index Future	459.07	459.0280	459.0740	459.0280	0.00
23/02/2026	IGOV On 05-November-26			Index Future	467.19	467.1400	467.1900	467.1400	0.00
23/02/2026	IGOV On 04-February-27			Index Future	475.34	475.2850	475.3410	475.2850	0.00
23/02/2026	IGOV On 06-May-27			Index Future	483.43	483.3700	483.4300	483.3700	0.00
23/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
23/02/2026	R033 On 07-May-26			Bond Future	7.63	113.1538	113.6286	113.1538	9,512.00
23/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14343	14	14	14	0.00
23/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	2	0	0	0	0.00
23/02/2026	R033 On 06-August-26			Bond Future	7.66	115.1768	115.6600	115.1768	223.00
23/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13301	13	13	13	0.00
23/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	96	0	0	0	0.00
23/02/2026	R033 On 05-November-26			Bond Future	7.69	112.1228	112.6146	112.1228	0.00
23/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8913	9	9	9	0.00
23/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	575	1	1	1	0.00
23/02/2026	R033 On 04-February-27			Bond Future	7.73	114.0494	114.5500	114.0494	0.00
23/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	6120	6	6	6	0.00
23/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1501	2	2	2	0.00
23/02/2026	R033 On 06-May-27			Bond Future	7.78	110.9203	111.4296	110.9203	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
23/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3459	3	3	3	0.00
23/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2723	3	3	3	0.00
23/02/2026	R035 On 07-May-26			Bond Future	7.91	107.1346	107.8065	107.1346	105,569.00
23/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	17146	16	17	16	0.00
23/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	16106	15	16	15	0.00
23/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	13434	13	13	13	0.00
23/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10659	10	11	10	200.00
23/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	16367	16	16	16	0.00
23/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10545	10	11	10	250.00
23/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13706	13	14	13	0.00
23/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10941	10	11	10	350.00
23/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	16001	15	16	15	0.00
23/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	13325	13	13	13	0.00
23/02/2026	R035 On 07-May-26	8.31	Call	Bond Future	2844	2	3	2	0.00
23/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	4203	4	4	4	0.00
23/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2735	2	3	2	1,000.00
23/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5609	5	6	5	1,000.00
23/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	8017	7	8	7	0.00
23/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	15	0	0	0	1,000.00
23/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	54	0	0	0	0.00
23/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	272	0	0	0	0.00
23/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	117	0	0	0	16,000.00
23/02/2026	R035 On 07-May-26	8.31	Put	Bond Future	255	0	0	0	16,000.00
23/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	250.00
23/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	4	0	0	0	0.00
23/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
23/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	350.00
23/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	3	0	0	0	0.00
23/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
23/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	1	0	0	0	200.00
23/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	4	0	0	0	0.00
23/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
23/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R035 On 06-August-26			Bond Future	7.93	109.0500	109.7339	109.0500	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
23/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17655	17	18	17	0.00
23/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10662	10	11	10	0.00
23/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7925	7	8	7	250.00
23/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	13337	13	13	13	0.00
23/02/2026	R035 On 06-August-26	7.70	Call	Bond Future	747	1	1	1	5,000.00
23/02/2026	R035 On 06-August-26	7.90	Call	Bond Future	1346	1	1	1	0.00
23/02/2026	R035 On 06-August-26	8.34	Call	Bond Future	3237	3	3	3	0.00
23/02/2026	R035 On 06-August-26	7.95	Call	Bond Future	1525	1	2	1	5,000.00
23/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	5145	5	5	5	350.00
23/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2995	3	3	3	1,000.00
23/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5575	5	6	5	1,000.00
23/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8859	8	9	8	0.00
23/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10608	10	11	10	0.00
23/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7870	7	8	7	0.00
23/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	7431	7	7	7	200.00
23/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	10172	10	10	10	0.00
23/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12862	12	13	12	0.00
23/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	30	0	0	0	200.00
23/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	76	0	0	0	200.00
23/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	175	0	0	0	0.00
23/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	153	0	0	0	350.00
23/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	362	0	0	0	0.00
23/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	67	0	0	0	350.00
23/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	112	0	0	0	1,000.00
23/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	315	0	0	0	0.00
23/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	766	1	1	1	0.00
23/02/2026	R035 On 06-August-26	8.34	Put	Bond Future	699	1	1	1	5,000.00
23/02/2026	R035 On 06-August-26	7.95	Put	Bond Future	1424	2	1	2	0.00
23/02/2026	R035 On 06-August-26	7.90	Put	Bond Future	1562	2	2	2	0.00
23/02/2026	R035 On 06-August-26	7.70	Put	Bond Future	2247	3	2	3	0.00
23/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	23	0	0	0	250.00
23/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	66	0	0	0	250.00
23/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	150	0	0	0	0.00
23/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	2	0	0	0	0.00
23/02/2026	R035 On 05-November-26			Bond Future	7.97	106.4317	107.1276	106.4317	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
23/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11922	11	12	11	0.00
23/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5494	5	5	5	200.00
23/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6369	6	6	6	0.00
23/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10723	10	11	10	0.00
23/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	8098	7	8	7	0.00
23/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3857	3	4	3	0.00
23/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1731	1	2	1	600.00
23/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	829	1	1	1	600.00
23/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	1744	2	2	2	0.00
23/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	265	0	0	0	200.00
23/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	520	1	1	1	0.00
23/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	137	0	0	0	200.00
23/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	411	1	0	1	600.00
23/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	103	0	0	0	0.00
23/02/2026	R035 On 04-February-27			Bond Future	8.02	108.2615	108.9696	108.2615	0.00
23/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6461	6	6	6	0.00
23/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	636	1	1	1	0.00
23/02/2026	R035 On 06-May-27			Bond Future	8.07	105.5764	106.2968	105.5764	0.00
23/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	3032	3	3	3	0.00
23/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	1995	2	2	2	0.00
23/02/2026	R038 On 07-May-26			Bond Future	8.31	119.5817	120.3638	119.5817	3,814.00
23/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22515	22	23	22	0.00
23/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R038 On 06-August-26			Bond Future	8.35	121.7195	122.5158	121.7195	0.00
23/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	24160	23	24	23	0.00
23/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	1	0	0	0	0.00
23/02/2026	R038 On 05-November-26			Bond Future	8.40	118.3373	119.1476	118.3373	0.00
23/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	17049	16	17	16	0.00
23/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	107	0	0	0	0.00
23/02/2026	R038 On 04-February-27			Bond Future	8.45	120.3706	121.1951	120.3706	0.00
23/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9408	9	9	9	0.00
23/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	738	1	1	1	0.00
23/02/2026	R038 On 06-May-27			Bond Future	8.51	116.9062	117.7450	116.9062	0.00
23/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	4172	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
23/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2658	3	3	3	0.00
23/02/2026	R053 On 07-May-26			Bond Future	8.50	132.8115	134.1042	132.8115	75,716.00
23/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	33329	32	33	32	0.00
23/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R053 On 06-August-26			Bond Future	8.54	135.1860	136.5016	135.1860	0.00
23/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	37392	36	37	36	0.00
23/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	1	0	0	0	0.00
23/02/2026	R053 On 05-November-26			Bond Future	8.57	131.6580	132.9966	131.6580	0.00
23/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	28346	27	28	27	0.00
23/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	125	0	0	0	0.00
23/02/2026	R053 On 04-February-27			Bond Future	8.61	133.9203	135.2824	133.9203	0.00
23/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	17109	16	17	16	0.00
23/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1100	1	1	1	0.00
23/02/2026	R053 On 06-May-27			Bond Future	8.66	130.3052	131.6906	130.3052	0.00
23/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	7472	7	7	7	0.00
23/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4220	5	4	5	0.00
23/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
23/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	71	0	0	0	0.00
23/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	71	0	0	0	0.00
23/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
23/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	72	0	0	0	0.00
23/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	72	0	0	0	0.00
23/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
23/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45	0	0	0	0.00
23/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45	0	0	0	0.00
23/02/2026	R202 On 07-May-26			Bond Future	303.38	303.4133	303.3775	303.4133	772.00
23/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	25828	26	26	26	0.00
23/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R202 On 06-August-26			Bond Future	303.48	303.5173	303.4807	303.5173	253.00
23/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	24621	25	25	25	0.00
23/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R202 On 05-November-26			Bond Future	308.78	308.8210	308.7844	308.8210	0.00
23/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	28324	28	28	28	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
23/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R202 On 04-February-27			Bond Future	308.69	308.7238	308.6865	308.7238	0.00
23/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	13957	14	14	14	0.00
23/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R202 On 06-May-27			Bond Future	313.93	313.9684	313.9315	313.9684	0.00
23/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	6942	7	7	7	0.00
23/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R209 On 07-May-26			Bond Future	8.05	87.9376	88.5754	87.9376	45,217.00
23/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	16406	16	16	16	0.00
23/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R209 On 06-August-26			Bond Future	8.08	89.5098	90.1589	89.5098	3,673.00
23/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17493	17	17	17	0.00
23/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1	0	0	0	0.00
23/02/2026	R209 On 05-November-26			Bond Future	8.12	87.9032	88.5638	87.9032	0.00
23/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	12078	11	12	11	0.00
23/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	102	0	0	0	0.00
23/02/2026	R209 On 04-February-27			Bond Future	8.17	89.4142	90.0864	89.4142	0.00
23/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6845	6	7	6	0.00
23/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1683	1	2	1	3,237.00
23/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	5366	5	5	5	0.00
23/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	865	1	1	1	3,237.00
23/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2480	3	2	3	0.00
23/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	614	1	1	1	0.00
23/02/2026	R209 On 06-May-27			Bond Future	8.22	87.7630	88.4467	87.7630	0.00
23/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2981	3	3	3	0.00
23/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	1890	2	2	2	0.00
23/02/2026	R210 On 07-May-26			Bond Future	260.87	260.7190	260.8706	260.7190	1,191.00
23/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5471	5	5	5	0.00
23/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R210 On 06-August-26			Bond Future	265.60	265.4439	265.5983	265.4439	0.00
23/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5758	6	6	6	0.00
23/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R210 On 05-November-26			Bond Future	266.72	266.5662	266.7236	266.5662	0.00
23/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13394	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
23/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0		0	0	0	0.00
23/02/2026	R210 On 04-February-27			Bond Future	271.37		271.2122	271.3730	271.2122	0.00
23/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5343		5	5	5	0.00
23/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0		0	0	0	0.00
23/02/2026	R210 On 06-May-27			Bond Future	272.41		272.2513	272.4149	272.2513	0.00
23/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1285		1	1	1	0.00
23/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0		0	0	0	0.00
23/02/2026	R213 On 07-May-26			Bond Future	7.33		99.7837	100.0752	99.7837	69,591.00
23/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9231		9	9	9	0.00
23/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0		0	0	0	0.00
23/02/2026	R213 On 06-August-26			Bond Future	7.33		101.5676	101.8643	101.5676	0.00
23/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8457		8	8	8	0.00
23/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	8		0	0	0	0.00
23/02/2026	R213 On 05-November-26			Bond Future	7.35		99.7707	100.0728	99.7707	0.00
23/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	5025		5	5	5	0.00
23/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	142		0	0	0	0.00
23/02/2026	R213 On 04-February-27			Bond Future	7.39		101.4863	101.7938	101.4863	0.00
23/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	3024		3	3	3	0.00
23/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	487		1	0	1	0.00
23/02/2026	R213 On 06-May-27			Bond Future	7.43		99.6388	99.9518	99.6388	0.00
23/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1565		1	2	1	0.00
23/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1145		1	1	1	0.00
23/02/2026	R214 On 07-May-26			Bond Future	8.45		84.1842	84.9394	84.1842	39,563.00
23/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18996		18	19	18	0.00
23/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0		0	0	0	0.00
23/02/2026	R214 On 06-August-26			Bond Future	8.49		85.6892	86.4579	85.6892	0.00
23/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20833		20	21	20	0.00
23/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1		0	0	0	0.00
23/02/2026	R214 On 05-November-26			Bond Future	8.53		83.8720	84.6542	83.8720	0.00
23/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	15388		15	15	15	0.00
23/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	85		0	0	0	0.00
23/02/2026	R214 On 04-February-27			Bond Future	8.58		85.3140	86.1098	85.3140	0.00
23/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	9324		9	9	9	0.00
23/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	605		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
23/02/2026	R214 On 06-May-27			Bond Future	8.63	83.4487	84.2582	83.4487	0.00
23/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	4047	4	4	4	0.00
23/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2320	3	2	3	0.00
23/02/2026	R248 On 07-May-26			Bond Future	8.62	102.1219	103.0279	102.1219	288,810.00
23/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	24548	24	25	24	0.00
23/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	5649	5	6	5	0.00
23/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	289	0	0	0	1,620.00
23/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1904	1	2	1	1,620.00
23/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	5565	5	6	5	0.00
23/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	227	0	0	0	0.00
23/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1074	2	1	2	0.00
23/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	220	0	0	0	1,620.00
23/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	3476	4	3	4	0.00
23/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R248 On 06-August-26			Bond Future	8.65	103.9477	104.8699	103.9477	0.00
23/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	28022	27	28	27	0.00
23/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1	0	0	0	0.00
23/02/2026	R248 On 05-November-26			Bond Future	8.69	101.3047	102.2431	101.3047	0.00
23/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	21115	20	21	20	0.00
23/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	96	0	0	0	0.00
23/02/2026	R248 On 04-February-27			Bond Future	8.74	103.0463	104.0010	103.0463	0.00
23/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	12636	12	13	12	0.00
23/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	775	1	1	1	0.00
23/02/2026	R248 On 06-May-27			Bond Future	8.79	100.3372	101.3082	100.3372	0.00
23/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	5442	5	5	5	0.00
23/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3034	3	3	3	0.00
23/02/2026	R2R9 On 07-May-26			Bond Future	8.39	111.7670	112.6740	111.7670	0.00
23/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	101824	101	102	101	0.00
23/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R2R9 On 06-August-26			Bond Future	8.43	113.7652	114.6884	113.7652	0.00
23/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	101569	101	102	101	0.00
23/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R2R9 On 05-November-26			Bond Future	8.48	110.7499	111.6893	110.7499	0.00
23/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	100719	100	101	100	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
23/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R2R9 On 04-February-27			Bond Future	8.53	112.6529	113.6088	112.6529	0.00
23/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	10409	10	10	10	0.00
23/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	253	0	0	0	0.00
23/02/2026	R2R9 On 06-May-27			Bond Future	8.59	109.5634	110.5356	109.5634	0.00
23/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4401	4	4	4	0.00
23/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2551	3	3	3	0.00
23/02/2026	R4R2 On 07-May-26			Bond Future	8.54	113.8112	114.7806	113.8112	3,313.00
23/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	103691	103	104	103	0.00
23/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R4R2 On 06-August-26			Bond Future	8.58	115.8458	116.8327	115.8458	0.00
23/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	103415	102	103	102	0.00
23/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R4R2 On 05-November-26			Bond Future	8.63	112.7405	113.7444	112.7405	0.00
23/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	102522	102	103	102	0.00
23/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
23/02/2026	R4R2 On 04-February-27			Bond Future	8.68	114.6777	115.6993	114.6777	0.00
23/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	12326	11	12	11	0.00
23/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	235	0	0	0	0.00
23/02/2026	R4R2 On 06-May-27			Bond Future	8.74	111.4960	112.5351	111.4960	0.00
23/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	5108	5	5	5	0.00
23/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	2817	3	3	3	0.00
23/02/2026	RR87 On 07-May-26			Bond Future	6.73	103.0605	103.0678	103.0605	0.00
23/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	74	0	0	0	0.00
23/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	31	0	0	0	0.00
23/02/2026	RR87 On 06-August-26			Bond Future	6.38	101.1740	101.1818	101.1740	0.00
23/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	86	0	0	0	0.00
23/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	35	0	0	0	0.00
23/02/2026	RR87 On 05-November-26			Bond Future	4.97	102.9177	102.9258	102.9177	0.00
23/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	43	0	0	0	0.00
23/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	8	0	0	0	0.00
23/02/2026	RR88 On 07-May-26			Bond Future	6.77	106.4664	106.4834	106.4664	0.00
23/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	217	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
23/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	107	0	0	0	0.00
23/02/2026	RR88 On 06-August-26			Bond Future	6.69	105.4509	105.4670	105.4509	0.00
23/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	304	0	0	0	0.00
23/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	184	0	0	0	0.00
23/02/2026	RR88 On 05-November-26			Bond Future	6.60	106.6947	106.7123	106.6947	0.00
23/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	325	0	0	0	0.00
23/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	210	0	0	0	0.00
23/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00