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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/02/2026 TO: 24/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	2029 On 07-May-26			Bond Future	147.08	147.1658	147.0820	147.1658	4,616.00
24/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5262	5	5	5	0.00
24/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2029 On 06-August-26			Bond Future	149.75	149.8328	149.7476	149.8328	0.00
24/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5648	6	6	6	0.00
24/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2029 On 05-November-26			Bond Future	150.89	150.9753	150.8891	150.9753	0.00
24/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3329	3	3	3	0.00
24/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2029 On 04-February-27			Bond Future	153.52	153.6074	153.5201	153.6074	0.00
24/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3800	4	4	4	0.00
24/02/2026	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
24/02/2026	2029 On 06-May-27			Bond Future	154.63	154.7198	154.6319	154.7198	0.00
24/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1312	1	1	1	0.00
24/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2030 On 07-May-26			Bond Future	7.14	105.1418	104.9853	105.1418	152,279.00
24/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7058	7	7	7	0.00
24/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	556	1	1	1	1,000.00
24/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1899	2	2	2	1,000.00
24/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2542	3	3	3	0.00
24/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	23	0	0	0	1,000.00
24/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	50	0	0	0	0.00
24/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	323	0	0	0	0.00
24/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2030 On 06-August-26			Bond Future	7.14	103.0122	102.8529	103.0122	49,211.00
24/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6162	6	6	6	0.00
24/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1939	2	2	2	1,000.00
24/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2883	3	3	3	0.00
24/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	768	1	1	1	1,000.00
24/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	210	0	0	0	0.00
24/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	107	0	0	0	1,000.00
24/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	558	0	1	0	0.00
24/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	13	0	0	0	0.00
24/02/2026	2030 On 05-November-26			Bond Future	7.14	104.7877	104.6260	104.7877	0.00
24/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3652	4	4	4	0.00
24/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	142	0	0	0	0.00
24/02/2026	2030 On 04-February-27			Bond Future	7.16	102.5829	102.4187	102.5829	0.00
24/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2183	2	2	2	0.00
24/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	430	0	0	0	0.00
24/02/2026	2030 On 06-May-27			Bond Future	7.20	104.2996	104.1329	104.2996	0.00
24/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1089	1	1	1	0.00
24/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	923	1	1	1	0.00
24/02/2026	2031 On 07-May-26			Bond Future	115.94	115.8009	115.9401	115.8009	1,798.00
24/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2101	2	2	2	0.00
24/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	1	0	0	0	0.00
24/02/2026	2031 On 06-August-26			Bond Future	115.63	115.4869	115.6288	115.4869	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
24/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1850	2	2	2	0.00
24/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	32	0	0	0	0.00
24/02/2026	2031 On 05-November-26			Bond Future	117.65	117.5048	117.6495	117.5048	0.00
24/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6159	6	6	6	0.00
24/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2031 On 04-February-27			Bond Future	117.25	117.1023	117.2505	117.1023	0.00
24/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1326	1	1	1	0.00
24/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	255	0	0	0	0.00
24/02/2026	2031 On 06-May-27			Bond Future	119.24	119.0906	119.2417	119.0906	0.00
24/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2445	2	2	2	0.00
24/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	74	0	0	0	0.00
24/02/2026	2032 On 07-May-26			Bond Future	7.58	104.3046	104.0569	104.3046	167,665.00
24/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11353	12	11	12	0.00
24/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2032 On 06-August-26			Bond Future	7.60	106.1693	105.9172	106.1693	230.00
24/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10807	11	11	11	0.00
24/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	7	0	0	0	0.00
24/02/2026	2032 On 05-November-26			Bond Future	7.64	103.8423	103.5860	103.8423	0.00
24/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6630	7	7	7	0.00
24/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	154	0	0	0	0.00
24/02/2026	2032 On 04-February-27			Bond Future	7.68	105.6272	105.3669	105.6272	0.00
24/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3921	4	4	4	0.00
24/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	586	1	1	1	0.00
24/02/2026	2032 On 06-May-27			Bond Future	7.73	103.2397	102.9753	103.2397	0.00
24/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1824	2	2	2	0.00
24/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1560	1	2	1	0.00
24/02/2026	2033 On 07-May-26			Bond Future	145.46	145.3865	145.4629	145.3865	7,834.00
24/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	10303	10	10	10	0.00
24/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2033 On 06-August-26			Bond Future	148.10	148.0213	148.0991	148.0213	0.00
24/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13849	14	14	14	0.00
24/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2033 On 05-November-26			Bond Future	149.11	149.0302	149.1098	149.0302	0.00
24/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11850	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
24/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2033 On 04-February-27			Bond Future	151.71	151.6285	151.7099	151.6285	0.00
24/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	9000	9	9	9	0.00
24/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2033 On 06-May-27			Bond Future	152.69	152.6027	152.6864	152.6027	0.00
24/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	1476	1	1	1	0.00
24/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2037 On 07-May-26			Bond Future	8.26	104.4678	104.0677	104.4678	197,495.00
24/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18986	19	19	19	0.00
24/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24520	25	25	25	0.00
24/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16964	17	17	17	142.00
24/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8316	9	8	9	1,500.00
24/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11819	12	12	12	0.00
24/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5221	6	5	6	1,500.00
24/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	24	0	0	0	0.00
24/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	108	0	0	0	0.00
24/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	5	0	0	0	1,500.00
24/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
24/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2037 On 06-August-26			Bond Future	8.30	102.0756	101.6684	102.0756	2,639.00
24/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20482	21	20	21	0.00
24/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18339	19	18	19	0.00
24/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15075	15	15	15	0.00
24/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11191	12	11	12	2,541.00
24/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	21	0	0	0	2,541.00
24/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	75	0	0	0	0.00
24/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	3	0	0	0	2,541.00
24/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1	0	0	0	0.00
24/02/2026	2037 On 05-November-26			Bond Future	8.34	103.8349	103.4208	103.8349	0.00
24/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14233	15	14	15	0.00
24/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15359	16	15	16	0.00
24/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12089	12	12	12	0.00
24/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7756	8	8	8	4,490.00

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24/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	185	0	0	0	4,490.00
24/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	463	0	0	0	0.00
24/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	72	0	0	0	4,490.00
24/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	109	0	0	0	0.00
24/02/2026	2037 On 04-February-27			Bond Future	8.39	101.3631	100.9423	101.3631	0.00
24/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7887	8	8	8	0.00
24/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9492	10	9	10	0.00
24/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6825	7	7	7	0.00
24/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2649	3	3	3	4,490.00
24/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	899	1	1	1	4,490.00
24/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2313	2	2	2	0.00
24/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	539	0	1	0	4,490.00
24/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	734	1	1	1	0.00
24/02/2026	2037 On 06-May-27			Bond Future	8.45	103.0589	102.6313	103.0589	0.00
24/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3331	4	3	4	0.00
24/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2506	2	3	2	0.00
24/02/2026	2038 On 07-May-26			Bond Future	163.57	163.3398	163.5693	163.3398	5,006.00
24/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	19039	19	19	19	0.00
24/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2038 On 06-August-26			Bond Future	164.34	164.1095	164.3434	164.1095	0.00
24/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	19623	19	20	19	0.00
24/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2038 On 05-November-26			Bond Future	167.22	166.9775	167.2159	166.9775	0.00
24/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	20906	21	21	21	0.00
24/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2038 On 04-February-27			Bond Future	167.91	167.6635	167.9071	167.6635	0.00
24/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	14077	14	14	14	0.00
24/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2038 On 06-May-27			Bond Future	170.76	170.5125	170.7608	170.5125	0.00
24/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	4661	4	5	4	0.00
24/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2040 On 07-May-26			Bond Future	8.50	106.9342	106.4719	106.9342	59,929.00
24/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	22046	23	22	23	0.00
24/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26851	27	27	27	0.00

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24/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	25168	26	25	26	0.00
24/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	24110	25	24	25	0.00
24/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18737	19	19	19	0.00
24/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22337	23	22	23	0.00
24/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	16078	17	16	17	1,460.00
24/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1997	2	2	2	27,500.00
24/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
24/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	1	0	0	0	0.00
24/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
24/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	793	1	1	1	0.00
24/02/2026	2040 On 06-August-26			Bond Future	8.55	104.3354	103.8650	104.3354	41,462.00
24/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24432	25	24	25	0.00
24/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	1	0	0	0	0.00
24/02/2026	2040 On 05-November-26			Bond Future	8.59	106.1337	105.6553	106.1337	0.00
24/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17422	18	17	18	0.00
24/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18667	19	19	19	0.00
24/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	15064	16	15	16	0.00
24/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10242	11	10	11	2,300.00
24/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	182	0	0	0	2,300.00
24/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	427	0	0	0	0.00
24/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	60	0	0	0	2,300.00
24/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	92	0	0	0	0.00
24/02/2026	2040 On 04-February-27			Bond Future	8.64	103.4510	102.9646	103.4510	0.00
24/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	10178	11	10	11	0.00
24/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3516	4	4	4	2,300.00
24/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11650	12	12	12	0.00
24/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8589	9	9	9	0.00
24/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	949	1	1	1	2,300.00
24/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2454	2	2	2	0.00
24/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	576	1	1	1	2,300.00
24/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	730	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
24/02/2026	2040 On 06-May-27			Bond Future	8.71	105.1814	104.6872	105.1814	0.00
24/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4155	4	4	4	0.00
24/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2834	3	3	3	0.00
24/02/2026	2043 On 07-May-26			Bond Future	128.43	128.4474	128.4319	128.4474	0.00
24/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	16732	17	17	17	0.00
24/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2043 On 06-August-26			Bond Future	127.92	127.9330	127.9177	127.9330	3,416.00
24/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	17038	17	17	17	0.00
24/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2043 On 05-November-26			Bond Future	130.15	130.1684	130.1530	130.1684	0.00
24/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	17313	17	17	17	0.00
24/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2043 On 04-February-27			Bond Future	129.54	129.5504	129.5360	129.5504	0.00
24/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	11922	12	12	12	0.00
24/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	16	0	0	0	0.00
24/02/2026	2043 On 06-May-27			Bond Future	131.74	131.7498	131.7356	131.7498	0.00
24/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5088	5	5	5	0.00
24/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	832	1	1	1	0.00
24/02/2026	2044 On 07-May-26			Bond Future	8.69	103.3908	102.9334	103.3908	122,265.00
24/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22982	23	23	23	0.00
24/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10826	11	11	11	0.00
24/02/2026	2044 On 07-May-26		Call	Bond Future	3630.83	3.9903	3.6308	3.9903	0.00
24/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	25	0	0	0	15,000.00
24/02/2026	2044 On 07-May-26		Put	Bond Future	697.46	0.5995	0.6975	0.5995	0.00
24/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2044 On 06-August-26			Bond Future	8.74	100.8541	100.3884	100.8541	7,681.00
24/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	26060	27	26	27	0.00
24/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1	0	0	0	0.00
24/02/2026	2044 On 05-November-26			Bond Future	8.78	102.5923	102.1188	102.5923	0.00
24/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	19242	20	19	20	0.00
24/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	96	0	0	0	0.00
24/02/2026	2044 On 04-February-27			Bond Future	8.83	99.9739	99.4924	99.9739	0.00
24/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11484	12	11	12	0.00
24/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	761	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
24/02/2026	2044 On 06-May-27			Bond Future	8.89	101.6461	101.1570	101.6461	0.00
24/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4644	5	5	5	0.00
24/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3069	3	3	3	0.00
24/02/2026	2046 On 07-May-26			Bond Future	146.00	146.0199	146.0025	146.0199	18,662.00
24/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	21052	21	21	21	0.00
24/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2046 On 06-August-26			Bond Future	148.65	148.6662	148.6487	148.6662	0.00
24/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	26269	26	26	26	0.00
24/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2046 On 05-November-26			Bond Future	148.93	148.9446	148.9274	148.9446	0.00
24/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	23447	23	23	23	0.00
24/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2046 On 04-February-27			Bond Future	151.52	151.5407	151.5236	151.5407	0.00
24/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	20434	20	20	20	0.00
24/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2046 On 06-May-27			Bond Future	151.74	151.7606	151.7440	151.7606	0.00
24/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	2754	3	3	3	0.00
24/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2050 On 07-May-26			Bond Future	151.02	150.5190	151.0197	150.5190	17,225.00
24/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	26950	26	27	26	0.00
24/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2050 On 06-August-26			Bond Future	151.32	150.8068	151.3167	150.8068	0.00
24/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	28047	28	28	28	0.00
24/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2050 On 05-November-26			Bond Future	153.96	153.4422	153.9615	153.4422	0.00
24/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	30121	30	30	30	0.00
24/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2050 On 04-February-27			Bond Future	154.17	153.6385	154.1677	153.6385	0.00
24/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	21778	21	22	21	0.00
24/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
24/02/2026	2050 On 06-May-27			Bond Future	156.79	156.2488	156.7877	156.2488	0.00
24/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	6328	6	6	6	0.00
24/02/2026	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
24/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	AL37 On 07-May-26			Index Future	1300.91	1303.4210	1300.9100	1303.4210	0.00
24/02/2026	AL37 On 06-August-26			Index Future	1323.92	1326.4740	1323.9190	1326.4740	0.00
24/02/2026	AL37 On 05-November-26			Index Future	1347.02	1349.6140	1347.0170	1349.6140	0.00
24/02/2026	AL37 On 04-February-27			Index Future	1370.22	1372.8540	1370.2150	1372.8540	0.00
24/02/2026	AL37 On 06-May-27			Index Future	1393.24	1395.9180	1393.2400	1395.9180	0.00
24/02/2026	AL7T On 07-May-26			Index Future	1701.55	1707.2570	1701.5490	1707.2570	0.00
24/02/2026	AL7T On 06-August-26			Index Future	1731.64	1737.4530	1731.6430	1737.4530	0.00
24/02/2026	AL7T On 05-November-26			Index Future	1761.86	1767.7630	1761.8550	1767.7630	0.00
24/02/2026	AL7T On 04-February-27			Index Future	1792.20	1798.2020	1792.1970	1798.2020	0.00
24/02/2026	AL7T On 06-May-27			Index Future	1822.31	1828.4130	1822.3130	1828.4130	0.00
24/02/2026	ALBI On 07-May-26			Index Future	1440.99	1445.7420	1440.9880	1445.7420	75.00
24/02/2026	ALBI On 06-August-26			Index Future	1466.47	1471.3120	1466.4740	1471.3120	0.00
24/02/2026	ALBI On 05-November-26			Index Future	1492.06	1496.9790	1492.0600	1496.9790	0.00
24/02/2026	ALBI On 04-February-27			Index Future	1517.76	1522.7560	1517.7560	1522.7560	0.00
24/02/2026	ALBI On 06-May-27			Index Future	1543.26	1548.3390	1543.2590	1548.3390	0.00
24/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	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
24/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/02/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	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
24/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	ES33 On 07-May-26			Bond Future	8.45	96.3175	96.0231	96.3175	0.00
24/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15143	15	15	15	0.00
24/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
24/02/2026	ES33 On 06-August-26			Bond Future	8.51	98.0630	97.7633	98.0630	0.00
24/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15895	16	16	16	0.00
24/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
24/02/2026	ES33 On 05-November-26			Bond Future	8.57	95.9854	95.6807	95.9854	0.00
24/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10352	11	10	11	0.00
24/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
24/02/2026	ES33 On 04-February-27			Bond Future	8.65	97.6572	97.3474	97.6572	0.00
24/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4851	5	5	5	0.00
24/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
24/02/2026	ES33 On 06-May-27			Bond Future	8.74	95.5234	95.2087	95.5234	0.00
24/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	283	1	0	1	0.00
24/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0	0	0	0	0.00
24/02/2026	ES42 On 07-May-26			Bond Future	8.91	97.2963	96.9208	97.2963	0.00
24/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22279	23	22	23	0.00
24/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
24/02/2026	ES42 On 06-August-26			Bond Future	8.96	99.0595	98.6772	99.0595	0.00
24/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	24203	25	24	25	0.00
24/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
24/02/2026	ES42 On 05-November-26			Bond Future	9.01	96.5271	96.1383	96.5271	0.00
24/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	18173	19	18	19	0.00
24/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
24/02/2026	ES42 On 04-February-27			Bond Future	9.07	98.2072	97.8118	98.2072	0.00
24/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8952	9	9	9	0.00
24/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
24/02/2026	ES42 On 06-May-27			Bond Future	9.14	95.6102	95.2086	95.6102	0.00
24/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1466	2	1	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
24/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0	0	0	0	0.00
24/02/2026	GOVI On 07-May-26			GOVI	1414.64	1419.4420	1414.6380	1419.4420	603.00
24/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2376380	242	238	242	0.00
24/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
24/02/2026	GOVI On 06-August-26			GOVI	1439.66	1444.5470	1439.6580	1444.5470	0.00
24/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2506580	256	251	256	0.00
24/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
24/02/2026	GOVI On 05-November-26			GOVI	1464.78	1469.7480	1464.7760	1469.7480	0.00
24/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1877760	193	188	193	0.00
24/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
24/02/2026	GOVI On 04-February-27			GOVI	1490.00	1495.0550	1490.0020	1495.0550	0.00
24/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1210020	126	121	126	0.00
24/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
24/02/2026	GOVI On 06-May-27			GOVI	1515.04	1520.1730	1515.0390	1520.1730	0.00
24/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	880390	93	88	93	0.00
24/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
24/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/02/2026	I258 On 07-May-26			Bond Future	136.93	136.8242	136.9253	136.8242	0.00
24/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	23195	23	23	23	0.00
24/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
24/02/2026	I258 On 06-August-26			Bond Future	136.56	136.4618	136.5650	136.4618	0.00
24/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	23615	24	24	24	0.00
24/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
24/02/2026	I258 On 05-November-26			Bond Future	138.95	138.8463	138.9517	138.8463	0.00
24/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	24002	24	24	24	0.00
24/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
24/02/2026	I258 On 04-February-27			Bond Future	138.49	138.3795	138.4879	138.3795	0.00
24/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	19609	20	20	20	0.00
24/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	21	0	0	0	0.00
24/02/2026	I258 On 06-May-27			Bond Future	140.84	140.7292	140.8398	140.7292	0.00
24/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	7689	8	8	8	0.00
24/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1630	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
24/02/2026	IGOV On 07-May-26			Index Future	451.35	450.9890	451.3530	450.9890	251.00
24/02/2026	IGOV On 06-August-26			Index Future	459.45	459.0740	459.4450	459.0740	0.00
24/02/2026	IGOV On 05-November-26			Index Future	467.57	467.1900	467.5690	467.1900	0.00
24/02/2026	IGOV On 04-February-27			Index Future	475.73	475.3410	475.7270	475.3410	0.00
24/02/2026	IGOV On 06-May-27			Index Future	483.83	483.4300	483.8250	483.4300	0.00
24/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
24/02/2026	R033 On 07-May-26			Bond Future	7.68	113.6286	113.3351	113.6286	9,512.00
24/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14050	14	14	14	0.00
24/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	3	0	0	0	0.00
24/02/2026	R033 On 06-August-26			Bond Future	7.71	115.6600	115.3613	115.6600	223.00
24/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13011	13	13	13	0.00
24/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	104	0	0	0	0.00
24/02/2026	R033 On 05-November-26			Bond Future	7.74	112.6146	112.3110	112.6146	0.00
24/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8648	9	9	9	0.00
24/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	614	1	1	1	0.00
24/02/2026	R033 On 04-February-27			Bond Future	7.79	114.5500	114.2415	114.5500	0.00
24/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5894	6	6	6	0.00
24/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1584	2	2	2	0.00
24/02/2026	R033 On 06-May-27			Bond Future	7.84	111.4296	111.1163	111.4296	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
24/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3286	3	3	3	0.00
24/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2863	3	3	3	0.00
24/02/2026	R035 On 07-May-26			Bond Future	7.96	107.8065	107.4742	107.8065	105,585.00
24/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16814	17	17	17	0.00
24/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15774	16	16	16	0.00
24/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	13102	13	13	13	0.00
24/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10327	11	10	11	200.00
24/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	16035	16	16	16	0.00
24/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10214	11	10	11	250.00
24/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13373	14	13	14	0.00
24/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10609	11	11	11	350.00
24/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15669	16	16	16	0.00
24/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12993	13	13	13	0.00
24/02/2026	R035 On 07-May-26	8.31	Call	Bond Future	2568	3	3	3	0.00
24/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3898	4	4	4	0.00
24/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2463	3	2	3	1,000.00
24/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5289	6	5	6	1,000.00
24/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7688	8	8	8	0.00
24/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	18	0	0	0	1,000.00
24/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	66	0	0	0	0.00
24/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	332	0	0	0	0.00
24/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	144	0	0	0	16,000.00
24/02/2026	R035 On 07-May-26	8.31	Put	Bond Future	311	0	0	0	16,000.00
24/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	250.00
24/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	5	0	0	0	0.00
24/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
24/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	1	0	0	0	350.00
24/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	4	0	0	0	0.00
24/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
24/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	1	0	0	0	200.00
24/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	4	0	0	0	0.00
24/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
24/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R035 On 06-August-26			Bond Future	7.99	109.7339	109.3957	109.7339	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
24/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17317	18	17	18	0.00
24/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10333	11	10	11	0.00
24/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7607	8	8	8	250.00
24/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	13002	13	13	13	0.00
24/02/2026	R035 On 06-August-26	7.70	Call	Bond Future	636	1	1	1	5,000.00
24/02/2026	R035 On 06-August-26	7.90	Call	Bond Future	1184	1	1	1	0.00
24/02/2026	R035 On 06-August-26	8.34	Call	Bond Future	2989	3	3	3	0.00
24/02/2026	R035 On 06-August-26	7.95	Call	Bond Future	1352	2	1	2	5,000.00
24/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4855	5	5	5	350.00
24/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2754	3	3	3	1,000.00
24/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5279	6	5	6	1,000.00
24/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8536	9	9	9	0.00
24/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10279	11	10	11	0.00
24/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7552	8	8	8	0.00
24/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	7116	7	7	7	200.00
24/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9845	10	10	10	0.00
24/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12528	13	13	13	0.00
24/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	34	0	0	0	200.00
24/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	86	0	0	0	200.00
24/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	199	0	0	0	0.00
24/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	173	0	0	0	350.00
24/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	410	0	0	0	0.00
24/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	76	0	0	0	350.00
24/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	128	0	0	0	1,000.00
24/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	357	0	0	0	0.00
24/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	863	1	1	1	0.00
24/02/2026	R035 On 06-August-26	8.34	Put	Bond Future	789	1	1	1	5,000.00
24/02/2026	R035 On 06-August-26	7.95	Put	Bond Future	1589	1	2	1	0.00
24/02/2026	R035 On 06-August-26	7.90	Put	Bond Future	1739	2	2	2	0.00
24/02/2026	R035 On 06-August-26	7.70	Put	Bond Future	2474	2	2	2	0.00
24/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	26	0	0	0	250.00
24/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	75	0	0	0	250.00
24/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	171	0	0	0	0.00
24/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	2	0	0	0	0.00
24/02/2026	R035 On 05-November-26			Bond Future	8.03	107.1276	106.7838	107.1276	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
24/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11590	12	12	12	0.00
24/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5209	5	5	5	200.00
24/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6072	6	6	6	0.00
24/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10395	11	10	11	0.00
24/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7785	8	8	8	0.00
24/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3604	4	4	4	0.00
24/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1559	2	2	2	600.00
24/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	920	1	1	1	600.00
24/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	1916	2	2	2	0.00
24/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	296	0	0	0	200.00
24/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	578	1	1	1	0.00
24/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	153	0	0	0	200.00
24/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	458	0	0	0	600.00
24/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	115	0	0	0	0.00
24/02/2026	R035 On 04-February-27			Bond Future	8.08	108.9696	108.6201	108.9696	0.00
24/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6172	6	6	6	0.00
24/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	697	1	1	1	0.00
24/02/2026	R035 On 06-May-27			Bond Future	8.13	106.2968	105.9418	106.2968	0.00
24/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2828	3	3	3	0.00
24/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2146	2	2	2	0.00
24/02/2026	R038 On 07-May-26			Bond Future	8.37	120.3638	119.8923	120.3638	3,814.00
24/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22043	23	22	23	0.00
24/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R038 On 06-August-26			Bond Future	8.41	122.5158	122.0357	122.5158	0.00
24/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23680	24	24	24	0.00
24/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	2	0	0	0	0.00
24/02/2026	R038 On 05-November-26			Bond Future	8.46	119.1476	118.6595	119.1476	0.00
24/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16574	17	17	17	0.00
24/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	120	0	0	0	0.00
24/02/2026	R038 On 04-February-27			Bond Future	8.51	121.1951	120.6990	121.1951	0.00
24/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	8987	9	9	9	0.00
24/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	813	1	1	1	0.00
24/02/2026	R038 On 06-May-27			Bond Future	8.58	117.7450	117.2410	117.7450	0.00
24/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3879	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
24/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2869	3	3	3	0.00
24/02/2026	R053 On 07-May-26			Bond Future	8.56	134.1042	133.2949	134.1042	75,716.00
24/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32520	33	33	33	0.00
24/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R053 On 06-August-26			Bond Future	8.60	136.5016	135.6779	136.5016	0.00
24/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36568	37	37	37	0.00
24/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	2	0	0	0	0.00
24/02/2026	R053 On 05-November-26			Bond Future	8.64	132.9966	132.1589	132.9966	0.00
24/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27525	28	28	28	0.00
24/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	142	0	0	0	0.00
24/02/2026	R053 On 04-February-27			Bond Future	8.68	135.2824	134.4306	135.2824	0.00
24/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	16368	17	16	17	0.00
24/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1211	1	1	1	0.00
24/02/2026	R053 On 06-May-27			Bond Future	8.73	131.6906	130.8249	131.6906	0.00
24/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	6947	7	7	7	0.00
24/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4560	4	5	4	0.00
24/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
24/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	70	0	0	0	0.00
24/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	70	0	0	0	0.00
24/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
24/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	72	0	0	0	0.00
24/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	72	0	0	0	0.00
24/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
24/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	44	0	0	0	0.00
24/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	44	0	0	0	0.00
24/02/2026	R202 On 07-May-26			Bond Future	303.34	303.3775	303.3417	303.3775	772.00
24/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	25792	26	26	26	0.00
24/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R202 On 06-August-26			Bond Future	303.44	303.4807	303.4443	303.4807	253.00
24/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	24584	25	25	25	0.00
24/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R202 On 05-November-26			Bond Future	308.75	308.7844	308.7480	308.7844	0.00
24/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	28288	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
24/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R202 On 04-February-27			Bond Future	308.65	308.6865	308.6517	308.6865	0.00
24/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	13922	14	14	14	0.00
24/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R202 On 06-May-27			Bond Future	313.90	313.9315	313.8969	313.9315	0.00
24/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	6907	7	7	7	0.00
24/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R209 On 07-May-26			Bond Future	8.11	88.5754	88.2281	88.5754	45,217.00
24/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	16058	16	16	16	0.00
24/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R209 On 06-August-26			Bond Future	8.14	90.1589	89.8055	90.1589	3,673.00
24/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17140	17	17	17	0.00
24/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1	0	0	0	0.00
24/02/2026	R209 On 05-November-26			Bond Future	8.18	88.5638	88.2044	88.5638	0.00
24/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11731	12	12	12	0.00
24/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	114	0	0	0	0.00
24/02/2026	R209 On 04-February-27			Bond Future	8.23	90.0864	89.7210	90.0864	0.00
24/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6539	7	7	7	0.00
24/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1521	2	2	2	3,237.00
24/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	5083	5	5	5	0.00
24/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	947	1	1	1	3,237.00
24/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2684	2	3	2	0.00
24/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	673	1	1	1	0.00
24/02/2026	R209 On 06-May-27			Bond Future	8.28	88.4467	88.0755	88.4467	0.00
24/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2765	3	3	3	0.00
24/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2045	2	2	2	0.00
24/02/2026	R210 On 07-May-26			Bond Future	260.79	260.8706	260.7856	260.8706	1,191.00
24/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5386	5	5	5	0.00
24/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R210 On 06-August-26			Bond Future	265.51	265.5983	265.5119	265.5983	0.00
24/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5672	6	6	6	0.00
24/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R210 On 05-November-26			Bond Future	266.64	266.7236	266.6367	266.7236	0.00
24/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13307	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
24/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R210 On 04-February-27			Bond Future	271.29	271.3730	271.2853	271.3730	0.00
24/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5255	5	5	5	0.00
24/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R210 On 06-May-27			Bond Future	272.33	272.4149	272.3274	272.4149	0.00
24/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1197	1	1	1	0.00
24/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R213 On 07-May-26			Bond Future	7.38	100.0752	99.8688	100.0752	69,591.00
24/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9024	9	9	9	0.00
24/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R213 On 06-August-26			Bond Future	7.39	101.8643	101.6543	101.8643	0.00
24/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8248	8	8	8	0.00
24/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	10	0	0	0	0.00
24/02/2026	R213 On 05-November-26			Bond Future	7.41	100.0728	99.8594	100.0728	0.00
24/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4829	5	5	5	0.00
24/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	159	0	0	0	0.00
24/02/2026	R213 On 04-February-27			Bond Future	7.45	101.7938	101.5769	101.7938	0.00
24/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2858	3	3	3	0.00
24/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	537	0	1	0	0.00
24/02/2026	R213 On 06-May-27			Bond Future	7.50	99.9518	99.7316	99.9518	0.00
24/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1443	2	1	2	0.00
24/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1244	1	1	1	0.00
24/02/2026	R214 On 07-May-26			Bond Future	8.50	84.9394	84.6035	84.9394	39,563.00
24/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18660	19	19	19	0.00
24/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R214 On 06-August-26			Bond Future	8.54	86.4579	86.1160	86.4579	0.00
24/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20491	21	20	21	0.00
24/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1	0	0	0	0.00
24/02/2026	R214 On 05-November-26			Bond Future	8.58	84.6542	84.3065	84.6542	0.00
24/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	15049	15	15	15	0.00
24/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	93	0	0	0	0.00
24/02/2026	R214 On 04-February-27			Bond Future	8.63	86.1098	85.7565	86.1098	0.00
24/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	9016	9	9	9	0.00
24/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	651	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
24/02/2026	R214 On 06-May-27			Bond Future	8.68	84.2582	83.8991	84.2582	0.00
24/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3829	4	4	4	0.00
24/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2461	2	2	2	0.00
24/02/2026	R248 On 07-May-26			Bond Future	8.66	103.0279	102.5803	103.0279	288,083.00
24/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	24100	25	24	25	0.00
24/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	5245	6	5	6	0.00
24/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	216	0	0	0	1,620.00
24/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1637	2	2	2	1,620.00
24/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	5163	6	5	6	0.00
24/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	272	0	0	0	0.00
24/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1255	1	1	1	0.00
24/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	264	0	0	0	1,620.00
24/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	3851	3	4	3	0.00
24/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R248 On 06-August-26			Bond Future	8.70	104.8699	104.4144	104.8699	0.00
24/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27566	28	28	28	0.00
24/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1	0	0	0	0.00
24/02/2026	R248 On 05-November-26			Bond Future	8.74	102.2431	101.7798	102.2431	0.00
24/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20660	21	21	21	0.00
24/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	105	0	0	0	0.00
24/02/2026	R248 On 04-February-27			Bond Future	8.79	104.0010	103.5301	104.0010	0.00
24/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	12223	13	12	13	0.00
24/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	833	1	1	1	0.00
24/02/2026	R248 On 06-May-27			Bond Future	8.84	101.3082	100.8297	101.3082	0.00
24/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	5149	5	5	5	0.00
24/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3219	3	3	3	0.00
24/02/2026	R2R9 On 07-May-26			Bond Future	8.44	112.6740	112.2475	112.6740	0.00
24/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	101398	102	101	102	0.00
24/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R2R9 On 06-August-26			Bond Future	8.48	114.6884	114.2543	114.6884	0.00
24/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	101135	102	101	102	0.00
24/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R2R9 On 05-November-26			Bond Future	8.53	111.6893	111.2479	111.6893	0.00
24/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	100278	101	100	101	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
24/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R2R9 On 04-February-27			Bond Future	8.59	113.6088	113.1600	113.6088	0.00
24/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9994	10	10	10	0.00
24/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	287	0	0	0	0.00
24/02/2026	R2R9 On 06-May-27			Bond Future	8.65	110.5356	110.0798	110.5356	0.00
24/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4128	4	4	4	0.00
24/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2734	3	3	3	0.00
24/02/2026	R4R2 On 07-May-26			Bond Future	8.60	114.7806	114.2538	114.7806	3,313.00
24/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	103165	104	103	104	0.00
24/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R4R2 On 06-August-26			Bond Future	8.64	116.8327	116.2964	116.8327	0.00
24/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102879	103	103	103	0.00
24/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R4R2 On 05-November-26			Bond Future	8.69	113.7444	113.1992	113.7444	0.00
24/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101977	103	102	103	0.00
24/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
24/02/2026	R4R2 On 04-February-27			Bond Future	8.74	115.6993	115.1449	115.6993	0.00
24/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11806	12	12	12	0.00
24/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	270	0	0	0	0.00
24/02/2026	R4R2 On 06-May-27			Bond Future	8.80	112.5351	111.9719	112.5351	0.00
24/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4766	5	5	5	0.00
24/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3038	3	3	3	0.00
24/02/2026	RR87 On 07-May-26			Bond Future	6.76	103.0678	103.0521	103.0678	0.00
24/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	64	0	0	0	0.00
24/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	37	0	0	0	0.00
24/02/2026	RR87 On 06-August-26			Bond Future	6.43	101.1818	101.1651	101.1818	0.00
24/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	76	0	0	0	0.00
24/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	41	0	0	0	0.00
24/02/2026	RR87 On 05-November-26			Bond Future	5.11	102.9258	102.9090	102.9258	0.00
24/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	31	0	0	0	0.00
24/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	13	0	0	0	0.00
24/02/2026	RR88 On 07-May-26			Bond Future	6.79	106.4834	106.4481	106.4834	0.00
24/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	195	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
24/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	120	0	0	0	0.00
24/02/2026	RR88 On 06-August-26			Bond Future	6.72	105.4670	105.4335	105.4670	0.00
24/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	285	0	0	0	0.00
24/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	198	0	0	0	0.00
24/02/2026	RR88 On 05-November-26			Bond Future	6.63	106.7123	106.6764	106.7123	0.00
24/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	304	0	0	0	0.00
24/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	225	0	0	0	0.00
24/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00