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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/02/2026 TO: 25/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	2029 On 07-May-26			Bond Future	147.13	147.0820	147.1284	147.0820	4,443.00
25/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5308	5	5	5	0.00
25/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2029 On 06-August-26			Bond Future	149.79	149.7476	149.7949	149.7476	0.00
25/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5695	6	6	6	0.00
25/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2029 On 05-November-26			Bond Future	150.94	150.8891	150.9382	150.8891	0.00
25/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3378	3	3	3	0.00
25/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2029 On 04-February-27			Bond Future	153.57	153.5201	153.5712	153.5201	0.00
25/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3851	4	4	4	0.00
25/02/2026	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
25/02/2026	2029 On 06-May-27			Bond Future	154.69	154.6319	154.6853	154.6319	0.00
25/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1365	1	1	1	0.00
25/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2030 On 07-May-26			Bond Future	7.09	104.9853	105.1608	104.9853	152,279.00
25/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7233	7	7	7	0.00
25/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	661	1	1	1	1,000.00
25/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	2061	2	2	2	1,000.00
25/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2711	3	3	3	0.00
25/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	16	0	0	0	1,000.00
25/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	36	0	0	0	0.00
25/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	254	0	0	0	0.00
25/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2030 On 06-August-26			Bond Future	7.08	102.8529	103.0316	102.8529	49,119.00
25/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6339	6	6	6	0.00
25/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	2084	2	2	2	1,000.00
25/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	3043	3	3	3	0.00
25/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	869	1	1	1	1,000.00
25/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	177	0	0	0	0.00
25/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	90	0	0	0	1,000.00
25/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	480	1	0	1	0.00
25/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	11	0	0	0	0.00
25/02/2026	2030 On 05-November-26			Bond Future	7.08	104.6260	104.8084	104.6260	0.00
25/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3816	4	4	4	0.00
25/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	123	0	0	0	0.00
25/02/2026	2030 On 04-February-27			Bond Future	7.09	102.4187	102.6050	102.4187	0.00
25/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2323	2	2	2	0.00
25/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	383	0	0	0	0.00
25/02/2026	2030 On 06-May-27			Bond Future	7.13	104.1329	104.3233	104.1329	0.00
25/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1192	1	1	1	0.00
25/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	836	1	1	1	0.00
25/02/2026	2031 On 07-May-26			Bond Future	115.91	115.9401	115.9096	115.9401	1,798.00
25/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2071	2	2	2	0.00
25/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	1	0	0	0	0.00
25/02/2026	2031 On 06-August-26			Bond Future	115.60	115.6288	115.5978	115.6288	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
25/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1821	2	2	2	0.00
25/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	33	0	0	0	0.00
25/02/2026	2031 On 05-November-26			Bond Future	117.62	117.6495	117.6187	117.6495	0.00
25/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6129	6	6	6	0.00
25/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2031 On 04-February-27			Bond Future	117.22	117.2505	117.2201	117.2505	0.00
25/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1303	1	1	1	0.00
25/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	262	0	0	0	0.00
25/02/2026	2031 On 06-May-27			Bond Future	119.21	119.2417	119.2119	119.2417	0.00
25/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2418	2	2	2	0.00
25/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	76	0	0	0	0.00
25/02/2026	2032 On 07-May-26			Bond Future	7.51	104.0569	104.4104	104.0569	168,160.00
25/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11707	11	12	11	0.00
25/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2032 On 06-August-26			Bond Future	7.53	105.9172	106.2771	105.9172	230.00
25/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	11165	11	11	11	0.00
25/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	5	0	0	0	0.00
25/02/2026	2032 On 05-November-26			Bond Future	7.55	103.5860	103.9528	103.5860	0.00
25/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6971	7	7	7	0.00
25/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	128	0	0	0	0.00
25/02/2026	2032 On 04-February-27			Bond Future	7.59	105.3669	105.7408	105.3669	0.00
25/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	4215	4	4	4	0.00
25/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	506	1	1	1	0.00
25/02/2026	2032 On 06-May-27			Bond Future	7.64	102.9753	103.3565	102.9753	0.00
25/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	2032	2	2	2	0.00
25/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1387	2	1	2	0.00
25/02/2026	2033 On 07-May-26			Bond Future	145.85	145.4629	145.8461	145.4629	7,827.00
25/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	10686	10	11	10	0.00
25/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2033 On 06-August-26			Bond Future	148.49	148.0991	148.4893	148.0991	0.00
25/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	14239	14	14	14	0.00
25/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2033 On 05-November-26			Bond Future	149.51	149.1098	149.5077	149.1098	0.00
25/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	12248	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
25/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2033 On 04-February-27			Bond Future	152.12	151.7099	152.1159	151.7099	0.00
25/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	9406	9	9	9	0.00
25/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2033 On 06-May-27			Bond Future	153.10	152.6864	153.1008	152.6864	0.00
25/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	1891	1	2	1	0.00
25/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2037 On 07-May-26			Bond Future	8.14	104.0677	104.9236	104.0677	203,467.00
25/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	19842	19	20	19	0.00
25/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	25376	25	25	25	0.00
25/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	17820	17	18	17	142.00
25/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	9160	8	9	8	1,500.00
25/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	12673	12	13	12	0.00
25/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	6028	5	6	5	1,500.00
25/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	13	0	0	0	0.00
25/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	60	0	0	0	0.00
25/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	2	0	0	0	1,500.00
25/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
25/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2037 On 06-August-26			Bond Future	8.17	101.6684	102.5395	101.6684	2,639.00
25/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	21353	20	21	20	0.00
25/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	19209	18	19	18	0.00
25/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15939	15	16	15	0.00
25/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	12039	11	12	11	2,541.00
25/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	14	0	0	0	2,541.00
25/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	52	0	0	0	0.00
25/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	2	0	0	0	2,541.00
25/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1	0	0	0	0.00
25/02/2026	2037 On 05-November-26			Bond Future	8.21	103.4208	104.3077	103.4208	0.00
25/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	15093	14	15	14	0.00
25/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	16228	15	16	15	0.00
25/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12932	12	13	12	0.00
25/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	8536	8	9	8	4,490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	141	0	0	0	4,490.00
25/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	357	0	0	0	0.00
25/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	53	0	0	0	4,490.00
25/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	83	0	0	0	0.00
25/02/2026	2037 On 04-February-27			Bond Future	8.26	100.9423	101.8452	100.9423	0.00
25/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	8649	8	9	8	0.00
25/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	10290	9	10	9	0.00
25/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	7557	7	8	7	0.00
25/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	3153	3	3	3	4,490.00
25/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	728	1	1	1	4,490.00
25/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	1914	2	2	2	0.00
25/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	434	1	0	1	4,490.00
25/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	594	1	1	1	0.00
25/02/2026	2037 On 06-May-27			Bond Future	8.31	102.6313	103.5504	102.6313	0.00
25/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3865	3	4	3	0.00
25/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2120	3	2	3	0.00
25/02/2026	2038 On 07-May-26			Bond Future	164.94	163.5693	164.9431	163.5693	4,925.00
25/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	20413	19	20	19	0.00
25/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2038 On 06-August-26			Bond Future	165.74	164.3434	165.7422	164.3434	0.00
25/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	21022	20	21	20	0.00
25/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2038 On 05-November-26			Bond Future	168.64	167.2159	168.6401	167.2159	0.00
25/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	22330	21	22	21	0.00
25/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2038 On 04-February-27			Bond Future	169.36	167.9071	169.3576	167.9071	0.00
25/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	15528	14	16	14	0.00
25/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2038 On 06-May-27			Bond Future	172.24	170.7608	172.2374	170.7608	0.00
25/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	6137	5	6	5	0.00
25/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2040 On 07-May-26			Bond Future	8.37	106.4719	107.5910	106.4719	59,929.00
25/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	23165	22	23	22	0.00
25/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	27970	27	28	27	0.00

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25/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	26287	25	26	25	0.00
25/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	25229	24	25	24	0.00
25/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	19856	19	20	19	0.00
25/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	23456	22	23	22	0.00
25/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	17196	16	17	16	1,460.00
25/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	2783	2	3	2	27,500.00
25/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
25/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	1	0	0	0	0.00
25/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
25/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	460	1	0	1	0.00
25/02/2026	2040 On 06-August-26			Bond Future	8.41	103.8650	105.0041	103.8650	41,462.00
25/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	25571	24	26	24	0.00
25/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2040 On 05-November-26			Bond Future	8.45	105.6553	106.8148	105.6553	0.00
25/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	18556	17	19	17	0.00
25/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	19810	19	20	19	0.00
25/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	16177	15	16	15	0.00
25/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	11293	10	11	10	2,300.00
25/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	136	0	0	0	2,300.00
25/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	319	0	0	0	0.00
25/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	43	0	0	0	2,300.00
25/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	67	0	0	0	0.00
25/02/2026	2040 On 04-February-27			Bond Future	8.49	102.9646	104.1448	102.9646	0.00
25/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	11203	10	11	10	0.00
25/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	4222	4	4	4	2,300.00
25/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	12707	12	13	12	0.00
25/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	9570	9	10	9	0.00
25/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	751	1	1	1	2,300.00
25/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	1980	2	2	2	0.00
25/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	453	1	0	1	2,300.00
25/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	575	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
25/02/2026	2040 On 06-May-27			Bond Future	8.55	104.6872	105.8882	104.6872	0.00
25/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4876	4	5	4	0.00
25/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2354	3	2	3	0.00
25/02/2026	2043 On 07-May-26			Bond Future	128.55	128.4319	128.5481	128.4319	0.00
25/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	16848	17	17	17	0.00
25/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2043 On 06-August-26			Bond Future	128.04	127.9177	128.0361	127.9177	3,416.00
25/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	17156	17	17	17	0.00
25/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2043 On 05-November-26			Bond Future	130.27	130.1530	130.2743	130.1530	0.00
25/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	17434	17	17	17	0.00
25/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2043 On 04-February-27			Bond Future	129.66	129.5360	129.6604	129.5360	0.00
25/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	12045	12	12	12	0.00
25/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	15	0	0	0	0.00
25/02/2026	2043 On 06-May-27			Bond Future	131.86	131.7356	131.8633	131.7356	0.00
25/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5184	5	5	5	0.00
25/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	801	1	1	1	0.00
25/02/2026	2044 On 07-May-26			Bond Future	8.56	102.9334	104.1546	102.9334	131,241.00
25/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	24203	23	24	23	0.00
25/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	12034	11	12	11	0.00
25/02/2026	2044 On 07-May-26		Call	Bond Future	4586.70	3.6308	4.5867	3.6308	0.00
25/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	12	0	0	0	15,000.00
25/02/2026	2044 On 07-May-26		Put	Bond Future	432.12	0.6975	0.4321	0.6975	0.00
25/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2044 On 06-August-26			Bond Future	8.60	100.3884	101.6315	100.3884	7,681.00
25/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	27302	26	27	26	0.00
25/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2044 On 05-November-26			Bond Future	8.64	102.1188	103.3839	102.1188	0.00
25/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	20481	19	20	19	0.00
25/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	70	0	0	0	0.00
25/02/2026	2044 On 04-February-27			Bond Future	8.69	99.4924	100.7802	99.4924	0.00
25/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	12613	11	13	11	0.00
25/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	602	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
25/02/2026	2044 On 06-May-27			Bond Future	8.74	101.1570	102.4673	101.1570	0.00
25/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	5439	5	5	5	0.00
25/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	2554	3	3	3	0.00
25/02/2026	2046 On 07-May-26			Bond Future	147.18	146.0025	147.1779	146.0025	18,662.00
25/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	22228	21	22	21	0.00
25/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2046 On 06-August-26			Bond Future	149.85	148.6487	149.8452	148.6487	0.00
25/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	27465	26	27	26	0.00
25/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2046 On 05-November-26			Bond Future	150.15	148.9274	150.1459	148.9274	0.00
25/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	24666	23	25	23	0.00
25/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2046 On 04-February-27			Bond Future	152.76	151.5236	152.7645	151.5236	0.00
25/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	21674	20	22	20	0.00
25/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2046 On 06-May-27			Bond Future	153.01	151.7440	153.0078	151.7440	0.00
25/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	4018	3	4	3	0.00
25/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2050 On 07-May-26			Bond Future	151.76	151.0197	151.7623	151.0197	17,225.00
25/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	27692	27	28	27	0.00
25/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2050 On 06-August-26			Bond Future	152.07	151.3167	152.0728	151.3167	0.00
25/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	28803	28	29	28	0.00
25/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2050 On 05-November-26			Bond Future	154.73	153.9615	154.7318	153.9615	0.00
25/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	30892	30	31	30	0.00
25/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2050 On 04-February-27			Bond Future	154.95	154.1677	154.9528	154.1677	0.00
25/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	22563	22	23	22	0.00
25/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
25/02/2026	2050 On 06-May-27			Bond Future	157.59	156.7877	157.5875	156.7877	0.00
25/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	7127	6	7	6	0.00
25/02/2026	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
25/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	AL37 On 07-May-26			Index Future	1303.88	1300.9100	1303.8810	1300.9100	0.00
25/02/2026	AL37 On 06-August-26			Index Future	1326.94	1323.9190	1326.9420	1323.9190	0.00
25/02/2026	AL37 On 05-November-26			Index Future	1350.10	1347.0170	1350.0960	1347.0170	0.00
25/02/2026	AL37 On 04-February-27			Index Future	1373.35	1370.2150	1373.3500	1370.2150	0.00
25/02/2026	AL37 On 06-May-27			Index Future	1396.43	1393.2400	1396.4310	1393.2400	0.00
25/02/2026	AL7T On 07-May-26			Index Future	1712.68	1701.5490	1712.6780	1701.5490	0.00
25/02/2026	AL7T On 06-August-26			Index Future	1742.97	1731.6430	1742.9690	1731.6430	0.00
25/02/2026	AL7T On 05-November-26			Index Future	1773.38	1761.8550	1773.3830	1761.8550	0.00
25/02/2026	AL7T On 04-February-27			Index Future	1803.93	1792.1970	1803.9280	1792.1970	0.00
25/02/2026	AL7T On 06-May-27			Index Future	1834.25	1822.3130	1834.2450	1822.3130	0.00
25/02/2026	ALBI On 07-May-26			Index Future	1451.40	1440.9880	1451.3960	1440.9880	75.00
25/02/2026	ALBI On 06-August-26			Index Future	1477.07	1466.4740	1477.0660	1466.4740	0.00
25/02/2026	ALBI On 05-November-26			Index Future	1502.84	1492.0600	1502.8400	1492.0600	0.00
25/02/2026	ALBI On 04-February-27			Index Future	1528.73	1517.7560	1528.7250	1517.7560	0.00
25/02/2026	ALBI On 06-May-27			Index Future	1554.42	1543.2590	1554.4170	1543.2590	0.00
25/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	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
25/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
25/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/02/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	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
25/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	ES33 On 07-May-26			Bond Future	8.34	96.0231	96.6030	96.0231	0.00
25/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15722	15	16	15	0.00
25/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
25/02/2026	ES33 On 06-August-26			Bond Future	8.39	97.7633	98.3537	97.7633	0.00
25/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	16485	16	16	16	0.00
25/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
25/02/2026	ES33 On 05-November-26			Bond Future	8.45	95.6807	96.2821	95.6807	0.00
25/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10954	10	11	10	0.00
25/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
25/02/2026	ES33 On 04-February-27			Bond Future	8.52	97.3474	97.9602	97.3474	0.00
25/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	5464	5	5	5	0.00
25/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
25/02/2026	ES33 On 06-May-27			Bond Future	8.60	95.2087	95.8328	95.2087	0.00
25/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	907	0	1	0	0.00
25/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0	0	0	0	0.00
25/02/2026	ES42 On 07-May-26			Bond Future	8.77	96.9208	98.1241	96.9208	0.00
25/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	23483	22	23	22	0.00
25/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
25/02/2026	ES42 On 06-August-26			Bond Future	8.81	98.6772	99.9024	98.6772	0.00
25/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	25428	24	25	24	0.00
25/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
25/02/2026	ES42 On 05-November-26			Bond Future	8.86	96.1383	97.3857	96.1383	0.00
25/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	19421	18	19	18	0.00
25/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
25/02/2026	ES42 On 04-February-27			Bond Future	8.91	97.8118	99.0818	97.8118	0.00
25/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	10222	9	10	9	0.00
25/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
25/02/2026	ES42 On 06-May-27			Bond Future	8.97	95.2086	96.5010	95.2086	0.00
25/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	2759	1	3	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
25/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0	0	0	0	0.00
25/02/2026	GOVI On 07-May-26			GOVI	1425.10	1414.6380	1425.0950	1414.6380	604.00
25/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2480950	238	248	238	0.00
25/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
25/02/2026	GOVI On 06-August-26			GOVI	1450.30	1439.6580	1450.3000	1439.6580	0.00
25/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2613000	251	261	251	0.00
25/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
25/02/2026	GOVI On 05-November-26			GOVI	1475.61	1464.7760	1475.6070	1464.7760	0.00
25/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1986070	188	199	188	0.00
25/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
25/02/2026	GOVI On 04-February-27			GOVI	1501.02	1490.0020	1501.0230	1490.0020	0.00
25/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1320230	121	132	121	0.00
25/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
25/02/2026	GOVI On 06-May-27			GOVI	1526.25	1515.0390	1526.2500	1515.0390	0.00
25/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	992500	88	99	88	0.00
25/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
25/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/02/2026	I258 On 07-May-26			Bond Future	139.15	136.9253	139.1487	136.9253	0.00
25/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	25419	23	25	23	0.00
25/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
25/02/2026	I258 On 06-August-26			Bond Future	138.83	136.5650	138.8287	136.5650	0.00
25/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	25879	24	26	24	0.00
25/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
25/02/2026	I258 On 05-November-26			Bond Future	141.26	138.9517	141.2557	138.9517	0.00
25/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	26306	24	26	24	0.00
25/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
25/02/2026	I258 On 04-February-27			Bond Future	140.83	138.4879	140.8334	138.4879	0.00
25/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	21943	20	22	20	0.00
25/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	9	0	0	0	0.00
25/02/2026	I258 On 06-May-27			Bond Future	143.23	140.8398	143.2266	140.8398	0.00
25/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	9543	8	10	8	0.00
25/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1096	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
25/02/2026	IGOV On 07-May-26			Index Future	453.82	451.3530	453.8220	451.3530	251.00
25/02/2026	IGOV On 06-August-26			Index Future	461.96	459.4450	461.9580	459.4450	0.00
25/02/2026	IGOV On 05-November-26			Index Future	470.13	467.5690	470.1270	467.5690	0.00
25/02/2026	IGOV On 04-February-27			Index Future	478.33	475.7270	478.3310	475.7270	0.00
25/02/2026	IGOV On 06-May-27			Index Future	486.48	483.8250	486.4750	483.8250	0.00
25/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
25/02/2026	R033 On 07-May-26			Bond Future	7.62	113.3351	113.7252	113.3351	9,512.00
25/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14439	14	14	14	0.00
25/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	2	0	0	0	0.00
25/02/2026	R033 On 06-August-26			Bond Future	7.64	115.3613	115.7584	115.3613	223.00
25/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13394	13	13	13	0.00
25/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	90	0	0	0	0.00
25/02/2026	R033 On 05-November-26			Bond Future	7.67	112.3110	112.7157	112.3110	0.00
25/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8993	9	9	9	0.00
25/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	554	1	1	1	0.00
25/02/2026	R033 On 04-February-27			Bond Future	7.71	114.2415	114.6541	114.2415	0.00
25/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	6187	6	6	6	0.00
25/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1464	2	1	2	0.00
25/02/2026	R033 On 06-May-27			Bond Future	7.76	111.1163	111.5369	111.1163	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
25/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3512	3	4	3	0.00
25/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2669	3	3	3	0.00
25/02/2026	R035 On 07-May-26			Bond Future	7.84	107.4742	108.2536	107.4742	104,504.00
25/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	17593	17	18	17	0.00
25/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	16553	16	17	16	0.00
25/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	13881	13	14	13	0.00
25/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	11104	10	11	10	200.00
25/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	16814	16	17	16	0.00
25/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10991	10	11	10	250.00
25/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	14152	13	14	13	0.00
25/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	11387	11	11	11	350.00
25/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	16448	16	16	16	0.00
25/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	13772	13	14	13	0.00
25/02/2026	R035 On 07-May-26	8.31	Call	Bond Future	3216	3	3	3	0.00
25/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	4613	4	5	4	0.00
25/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	3103	2	3	2	1,000.00
25/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	6038	5	6	5	1,000.00
25/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	8458	8	8	8	0.00
25/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	9	0	0	0	1,000.00
25/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	35	0	0	0	0.00
25/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	192	0	0	0	0.00
25/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	79	0	0	0	16,000.00
25/02/2026	R035 On 07-May-26	8.31	Put	Bond Future	180	0	0	0	16,000.00
25/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
25/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	2	0	0	0	0.00
25/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
25/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	350.00
25/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	2	0	0	0	0.00
25/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
25/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
25/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	2	0	0	0	0.00
25/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
25/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R035 On 06-August-26			Bond Future	7.86	109.3957	110.1890	109.3957	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
25/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	18109	17	18	17	0.00
25/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	11104	10	11	10	0.00
25/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	8350	8	8	8	250.00
25/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	13787	13	14	13	0.00
25/02/2026	R035 On 06-August-26	7.70	Call	Bond Future	904	1	1	1	5,000.00
25/02/2026	R035 On 06-August-26	7.90	Call	Bond Future	1568	1	2	1	0.00
25/02/2026	R035 On 06-August-26	8.34	Call	Bond Future	3571	3	4	3	0.00
25/02/2026	R035 On 06-August-26	7.95	Call	Bond Future	1763	1	2	1	5,000.00
25/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	5532	5	6	5	350.00
25/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	3319	3	3	3	1,000.00
25/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5970	5	6	5	1,000.00
25/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	9291	9	9	9	0.00
25/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	11049	10	11	10	0.00
25/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	8294	8	8	8	0.00
25/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	7851	7	8	7	200.00
25/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	10612	10	11	10	0.00
25/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	13311	13	13	13	0.00
25/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	23	0	0	0	200.00
25/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	60	0	0	0	200.00
25/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	141	0	0	0	0.00
25/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	122	0	0	0	350.00
25/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	294	0	0	0	0.00
25/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	53	0	0	0	350.00
25/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	89	0	0	0	1,000.00
25/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	255	0	0	0	0.00
25/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	635	1	1	1	0.00
25/02/2026	R035 On 06-August-26	8.34	Put	Bond Future	578	1	1	1	5,000.00
25/02/2026	R035 On 06-August-26	7.95	Put	Bond Future	1207	2	1	2	0.00
25/02/2026	R035 On 06-August-26	7.90	Put	Bond Future	1330	2	1	2	0.00
25/02/2026	R035 On 06-August-26	7.70	Put	Bond Future	1949	2	2	2	0.00
25/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	18	0	0	0	250.00
25/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	52	0	0	0	250.00
25/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	120	0	0	0	0.00
25/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	1	0	0	0	0.00
25/02/2026	R035 On 05-November-26			Bond Future	7.90	106.7838	107.5914	106.7838	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
25/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	12368	12	12	12	0.00
25/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5878	5	6	5	200.00
25/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6769	6	7	6	0.00
25/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	11164	10	11	10	0.00
25/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	8519	8	9	8	0.00
25/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	4199	4	4	4	0.00
25/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1969	2	2	2	600.00
25/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	707	1	1	1	600.00
25/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	1519	2	2	2	0.00
25/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	223	0	0	0	200.00
25/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	440	1	0	1	0.00
25/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	114	0	0	0	200.00
25/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	347	0	0	0	600.00
25/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	86	0	0	0	0.00
25/02/2026	R035 On 04-February-27			Bond Future	7.94	108.6201	109.4426	108.6201	0.00
25/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6851	6	7	6	0.00
25/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	553	1	1	1	0.00
25/02/2026	R035 On 06-May-27			Bond Future	7.99	105.9418	106.7791	105.9418	0.00
25/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	3312	3	3	3	0.00
25/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	1793	2	2	2	0.00
25/02/2026	R038 On 07-May-26			Bond Future	8.24	119.8923	120.9900	119.8923	4,049.00
25/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	23141	22	23	22	0.00
25/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R038 On 06-August-26			Bond Future	8.27	122.0357	123.1530	122.0357	0.00
25/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	24797	24	25	24	0.00
25/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	1	0	0	0	0.00
25/02/2026	R038 On 05-November-26			Bond Future	8.32	118.6595	119.7969	118.6595	0.00
25/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	17679	17	18	17	0.00
25/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	88	0	0	0	0.00
25/02/2026	R038 On 04-February-27			Bond Future	8.37	120.6990	121.8570	120.6990	0.00
25/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9969	9	10	9	0.00
25/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	637	1	1	1	0.00
25/02/2026	R038 On 06-May-27			Bond Future	8.43	117.2410	118.4195	117.2410	0.00
25/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	4570	4	5	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
25/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2381	3	2	3	0.00
25/02/2026	R053 On 07-May-26			Bond Future	8.40	133.2949	135.5018	133.2949	75,716.00
25/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	34727	33	35	33	0.00
25/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R053 On 06-August-26			Bond Future	8.43	135.6779	137.9243	135.6779	0.00
25/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	38814	37	39	37	0.00
25/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	1	0	0	0	0.00
25/02/2026	R053 On 05-November-26			Bond Future	8.46	132.1589	134.4451	132.1589	0.00
25/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	29766	28	30	28	0.00
25/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	96	0	0	0	0.00
25/02/2026	R053 On 04-February-27			Bond Future	8.50	134.4306	136.7572	134.4306	0.00
25/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	18397	16	18	16	0.00
25/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	913	1	1	1	0.00
25/02/2026	R053 On 06-May-27			Bond Future	8.55	130.8249	133.1918	130.8249	0.00
25/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	8407	7	8	7	0.00
25/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	3654	5	4	5	0.00
25/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
25/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	70	0	0	0	0.00
25/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	70	0	0	0	0.00
25/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
25/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	72	0	0	0	0.00
25/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	72	0	0	0	0.00
25/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
25/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	44	0	0	0	0.00
25/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	44	0	0	0	0.00
25/02/2026	R202 On 07-May-26			Bond Future	304.07	303.3417	304.0741	303.3417	772.00
25/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	26524	26	27	26	0.00
25/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R202 On 06-August-26			Bond Future	304.19	303.4443	304.1900	303.4443	253.00
25/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	25330	25	25	25	0.00
25/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R202 On 05-November-26			Bond Future	309.51	308.7480	309.5090	308.7480	0.00
25/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	29049	28	29	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
25/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R202 On 04-February-27			Bond Future	309.43	308.6517	309.4282	308.6517	0.00
25/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	14698	14	15	14	0.00
25/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R202 On 06-May-27			Bond Future	314.69	313.8969	314.6897	313.8969	0.00
25/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	7700	7	8	7	0.00
25/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R209 On 07-May-26			Bond Future	8.00	88.2281	88.9048	88.2281	45,567.00
25/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	16735	16	17	16	0.00
25/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R209 On 06-August-26			Bond Future	8.03	89.8055	90.4943	89.8055	3,673.00
25/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17828	17	18	17	0.00
25/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1	0	0	0	0.00
25/02/2026	R209 On 05-November-26			Bond Future	8.06	88.2044	88.9057	88.2044	0.00
25/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	12407	12	12	12	0.00
25/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	88	0	0	0	0.00
25/02/2026	R209 On 04-February-27			Bond Future	8.11	89.7210	90.4351	89.7210	0.00
25/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	7134	7	7	7	0.00
25/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1839	2	2	2	3,237.00
25/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	5633	5	6	5	0.00
25/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	784	1	1	1	3,237.00
25/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2287	3	2	3	0.00
25/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	554	1	1	1	0.00
25/02/2026	R209 On 06-May-27			Bond Future	8.16	88.0755	88.8024	88.0755	0.00
25/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	3188	3	3	3	0.00
25/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	1741	2	2	2	0.00
25/02/2026	R210 On 07-May-26			Bond Future	260.71	260.7856	260.7139	260.7856	1,191.00
25/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5314	5	5	5	0.00
25/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R210 On 06-August-26			Bond Future	265.44	265.5119	265.4390	265.5119	0.00
25/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5599	6	6	6	0.00
25/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R210 On 05-November-26			Bond Future	266.56	266.6367	266.5644	266.6367	0.00
25/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13234	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
25/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R210 On 04-February-27			Bond Future	271.21	271.2853	271.2137	271.2853	0.00
25/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5184	5	5	5	0.00
25/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R210 On 06-May-27			Bond Future	272.26	272.3274	272.2571	272.3274	0.00
25/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1127	1	1	1	0.00
25/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R213 On 07-May-26			Bond Future	7.30	99.8688	100.1615	99.8688	69,591.00
25/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9317	9	9	9	0.00
25/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R213 On 06-August-26			Bond Future	7.31	101.6543	101.9522	101.6543	0.00
25/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8543	8	9	8	0.00
25/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	7	0	0	0	0.00
25/02/2026	R213 On 05-November-26			Bond Future	7.33	99.8594	100.1630	99.8594	0.00
25/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	5106	5	5	5	0.00
25/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	132	0	0	0	0.00
25/02/2026	R213 On 04-February-27			Bond Future	7.36	101.5769	101.8866	101.5769	0.00
25/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	3093	3	3	3	0.00
25/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	463	1	0	1	0.00
25/02/2026	R213 On 06-May-27			Bond Future	7.40	99.7316	100.0474	99.7316	0.00
25/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1615	1	2	1	0.00
25/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1100	1	1	1	0.00
25/02/2026	R214 On 07-May-26			Bond Future	8.36	84.6035	85.6742	84.6035	39,547.00
25/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	19731	19	20	19	0.00
25/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R214 On 06-August-26			Bond Future	8.39	86.1160	87.2059	86.1160	0.00
25/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	21581	20	22	20	0.00
25/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1	0	0	0	0.00
25/02/2026	R214 On 05-November-26			Bond Future	8.43	84.3065	85.4158	84.3065	0.00
25/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	16131	15	16	15	0.00
25/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	67	0	0	0	0.00
25/02/2026	R214 On 04-February-27			Bond Future	8.47	85.7565	86.8855	85.7565	0.00
25/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	9999	9	10	9	0.00
25/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	505	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
25/02/2026	R214 On 06-May-27			Bond Future	8.52	83.8991	85.0478	83.8991	0.00
25/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	4534	4	5	4	0.00
25/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2017	2	2	2	0.00
25/02/2026	R248 On 07-May-26			Bond Future	8.52	102.5803	103.9582	102.5803	288,083.00
25/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	25478	24	25	24	0.00
25/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	6492	5	6	5	0.00
25/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	469	0	0	0	1,620.00
25/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	2486	2	2	2	1,620.00
25/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	6406	5	6	5	0.00
25/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	137	0	0	0	0.00
25/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	726	1	1	1	0.00
25/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	133	0	0	0	1,620.00
25/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	2726	4	3	4	0.00
25/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R248 On 06-August-26			Bond Future	8.56	104.4144	105.8169	104.4144	0.00
25/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	28968	28	29	28	0.00
25/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1	0	0	0	0.00
25/02/2026	R248 On 05-November-26			Bond Future	8.59	101.7798	103.2072	101.7798	0.00
25/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	22058	21	22	21	0.00
25/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	76	0	0	0	0.00
25/02/2026	R248 On 04-February-27			Bond Future	8.64	103.5301	104.9828	103.5301	0.00
25/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	13495	12	13	12	0.00
25/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	652	1	1	1	0.00
25/02/2026	R248 On 06-May-27			Bond Future	8.69	100.8297	102.3077	100.8297	0.00
25/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	6063	5	6	5	0.00
25/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	2655	3	3	3	0.00
25/02/2026	R2R9 On 07-May-26			Bond Future	8.32	112.2475	113.2541	112.2475	0.00
25/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	102404	101	102	101	0.00
25/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R2R9 On 06-August-26			Bond Future	8.36	114.2543	115.2789	114.2543	0.00
25/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	102159	101	102	101	0.00
25/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R2R9 On 05-November-26			Bond Future	8.40	111.2479	112.2909	111.2479	0.00
25/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	101321	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
25/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R2R9 On 04-February-27			Bond Future	8.45	113.1600	114.2220	113.1600	0.00
25/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	10978	10	11	10	0.00
25/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	209	0	0	0	0.00
25/02/2026	R2R9 On 06-May-27			Bond Future	8.51	110.0798	111.1606	110.0798	0.00
25/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4778	4	5	4	0.00
25/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2303	3	2	3	0.00
25/02/2026	R4R2 On 07-May-26			Bond Future	8.45	114.2538	115.6281	114.2538	3,310.00
25/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	104539	103	105	103	0.00
25/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R4R2 On 06-August-26			Bond Future	8.49	116.2964	117.6953	116.2964	0.00
25/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	104278	103	104	103	0.00
25/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R4R2 On 05-November-26			Bond Future	8.53	113.1992	114.6230	113.1992	0.00
25/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	103400	102	103	102	0.00
25/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
25/02/2026	R4R2 On 04-February-27			Bond Future	8.58	115.1449	116.5942	115.1449	0.00
25/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	13168	12	13	12	0.00
25/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	182	0	0	0	0.00
25/02/2026	R4R2 On 06-May-27			Bond Future	8.64	111.9719	113.4465	111.9719	0.00
25/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	5672	5	6	5	0.00
25/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	2470	3	2	3	0.00
25/02/2026	RR87 On 07-May-26			Bond Future	6.72	103.0521	103.0735	103.0521	0.00
25/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	77	0	0	0	0.00
25/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	28	0	0	0	0.00
25/02/2026	RR87 On 06-August-26			Bond Future	6.37	101.1651	101.1879	101.1651	0.00
25/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	90	0	0	0	0.00
25/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	32	0	0	0	0.00
25/02/2026	RR87 On 05-November-26			Bond Future	4.90	102.9090	102.9330	102.9090	0.00
25/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	48	0	0	0	0.00
25/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	6	0	0	0	0.00
25/02/2026	RR88 On 07-May-26			Bond Future	6.76	106.4481	106.4987	106.4481	0.00
25/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	224	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
25/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	99	0	0	0	0.00
25/02/2026	RR88 On 06-August-26			Bond Future	6.68	105.4335	105.4816	105.4335	0.00
25/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	312	0	0	0	0.00
25/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	177	0	0	0	0.00
25/02/2026	RR88 On 05-November-26			Bond Future	6.58	106.6764	106.7289	106.6764	0.00
25/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	333	0	0	0	0.00
25/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	201	0	0	0	0.00
25/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00