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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/02/2026 TO: 26/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/02/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/02/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/02/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/02/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/02/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/02/2026	2029 On 07-May-26			Bond Future	147.30		147.1284	147.2982	147.1284	4,443.00
26/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5478		5	5	5	0.00
26/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
26/02/2026	2029 On 06-August-26			Bond Future	149.97		149.7949	149.9678	149.7949	0.00
26/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5868		6	6	6	0.00
26/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
26/02/2026	2029 On 05-November-26			Bond Future	151.11		150.9382	151.1142	150.9382	0.00
26/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3554		3	4	3	0.00
26/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
26/02/2026	2029 On 04-February-27			Bond Future	153.75		153.5712	153.7506	153.5712	0.00
26/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4031		4	4	4	0.00
26/02/2026	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
26/02/2026	2029 On 06-May-27			Bond Future	154.87	154.6853	154.8677	154.6853	0.00
26/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1548	1	2	1	0.00
26/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2030 On 07-May-26			Bond Future	7.11	105.1608	105.0917	105.1608	152,279.00
26/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7164	7	7	7	0.00
26/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	614	1	1	1	1,000.00
26/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1995	2	2	2	1,000.00
26/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2643	3	3	3	0.00
26/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	18	0	0	0	1,000.00
26/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	40	0	0	0	0.00
26/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	276	0	0	0	0.00
26/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2030 On 06-August-26			Bond Future	7.11	103.0316	102.9612	103.0316	48,818.00
26/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6269	6	6	6	0.00
26/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	2024	2	2	2	1,000.00
26/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2978	3	3	3	0.00
26/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	826	1	1	1	1,000.00
26/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	187	0	0	0	0.00
26/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	95	0	0	0	1,000.00
26/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	507	0	1	0	0.00
26/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	11	0	0	0	0.00
26/02/2026	2030 On 05-November-26			Bond Future	7.11	104.8084	104.7370	104.8084	0.00
26/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3750	4	4	4	0.00
26/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	129	0	0	0	0.00
26/02/2026	2030 On 04-February-27			Bond Future	7.11	102.6050	102.5327	102.6050	0.00
26/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2266	2	2	2	0.00
26/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	399	0	0	0	0.00
26/02/2026	2030 On 06-May-27			Bond Future	7.16	104.3233	104.2501	104.3233	0.00
26/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1150	1	1	1	0.00
26/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	867	1	1	1	0.00
26/02/2026	2031 On 07-May-26			Bond Future	116.14	115.9096	116.1362	115.9096	1,798.00
26/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2297	2	2	2	0.00
26/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2031 On 06-August-26			Bond Future	115.83	115.5978	115.8283	115.5978	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
26/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2039	2	2	2	0.00
26/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	21	0	0	0	0.00
26/02/2026	2031 On 05-November-26			Bond Future	117.85	117.6187	117.8535	117.6187	0.00
26/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6363	6	6	6	0.00
26/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2031 On 04-February-27			Bond Future	117.46	117.2201	117.4584	117.2201	0.00
26/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1483	1	1	1	0.00
26/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	205	0	0	0	0.00
26/02/2026	2031 On 06-May-27			Bond Future	119.45	119.2119	119.4547	119.2119	0.00
26/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2641	2	3	2	0.00
26/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	56	0	0	0	0.00
26/02/2026	2032 On 07-May-26			Bond Future	7.52	104.4104	104.3371	104.4104	168,160.00
26/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11634	12	12	12	0.00
26/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2032 On 06-August-26			Bond Future	7.54	106.2771	106.2025	106.2771	230.00
26/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	11090	11	11	11	0.00
26/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	5	0	0	0	0.00
26/02/2026	2032 On 05-November-26			Bond Future	7.57	103.9528	103.8772	103.9528	0.00
26/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6898	7	7	7	0.00
26/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	132	0	0	0	0.00
26/02/2026	2032 On 04-February-27			Bond Future	7.61	105.7408	105.6641	105.7408	0.00
26/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	4151	4	4	4	0.00
26/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	520	1	1	1	0.00
26/02/2026	2032 On 06-May-27			Bond Future	7.66	103.3565	103.2789	103.3565	0.00
26/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1987	2	2	2	0.00
26/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1418	1	1	1	0.00
26/02/2026	2033 On 07-May-26			Bond Future	146.26	145.8461	146.2649	145.8461	7,827.00
26/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	11105	11	11	11	0.00
26/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2033 On 06-August-26			Bond Future	148.92	148.4893	148.9157	148.4893	0.00
26/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	14666	14	15	14	0.00
26/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2033 On 05-November-26			Bond Future	149.94	149.5077	149.9417	149.5077	0.00
26/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	12682	12	13	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
26/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2033 On 04-February-27			Bond Future	152.56	152.1159	152.5578	152.1159	0.00
26/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	9848	9	10	9	0.00
26/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2033 On 06-May-27			Bond Future	153.55	153.1008	153.5501	153.1008	0.00
26/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	2340	2	2	2	0.00
26/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2037 On 07-May-26			Bond Future	8.16	104.9236	104.7792	104.9236	203,450.00
26/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	19697	20	20	20	0.00
26/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	25232	25	25	25	0.00
26/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	17675	18	18	18	142.00
26/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	9016	9	9	9	1,500.00
26/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	12529	13	13	13	0.00
26/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5888	6	6	6	1,500.00
26/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	13	0	0	0	0.00
26/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	63	0	0	0	0.00
26/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	2	0	0	0	1,500.00
26/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
26/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2037 On 06-August-26			Bond Future	8.19	102.5395	102.3926	102.5395	2,559.00
26/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	21206	21	21	21	0.00
26/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	19062	19	19	19	0.00
26/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15792	16	16	16	0.00
26/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11894	12	12	12	2,541.00
26/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	15	0	0	0	2,541.00
26/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	54	0	0	0	0.00
26/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	2	0	0	0	2,541.00
26/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1	0	0	0	0.00
26/02/2026	2037 On 05-November-26			Bond Future	8.23	104.3077	104.1585	104.3077	0.00
26/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14947	15	15	15	0.00
26/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	16081	16	16	16	0.00
26/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12788	13	13	13	0.00
26/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	8400	9	8	9	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
26/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	146	0	0	0	4,490.00
26/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	370	0	0	0	0.00
26/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	55	0	0	0	4,490.00
26/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	86	0	0	0	0.00
26/02/2026	2037 On 04-February-27			Bond Future	8.28	101.8452	101.6937	101.8452	0.00
26/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	8516	9	9	9	0.00
26/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	10152	10	10	10	0.00
26/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	7429	8	7	8	0.00
26/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	3061	3	3	3	4,490.00
26/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	751	1	1	1	4,490.00
26/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	1974	2	2	2	0.00
26/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	448	0	0	0	4,490.00
26/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	613	1	1	1	0.00
26/02/2026	2037 On 06-May-27			Bond Future	8.34	103.5504	103.3966	103.5504	0.00
26/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3769	4	4	4	0.00
26/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2178	2	2	2	0.00
26/02/2026	2038 On 07-May-26			Bond Future	164.69	164.9431	164.6887	164.9431	4,925.00
26/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	20159	20	20	20	0.00
26/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2038 On 06-August-26			Bond Future	165.48	165.7422	165.4830	165.7422	0.00
26/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	20763	21	21	21	0.00
26/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2038 On 05-November-26			Bond Future	168.38	168.6401	168.3767	168.6401	0.00
26/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	22067	22	22	22	0.00
26/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2038 On 04-February-27			Bond Future	169.09	169.3576	169.0893	169.3576	0.00
26/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	15259	16	15	16	0.00
26/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2038 On 06-May-27			Bond Future	171.97	172.2374	171.9651	172.2374	0.00
26/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	5865	6	6	6	0.00
26/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2040 On 07-May-26			Bond Future	8.39	107.5910	107.4238	107.5910	59,905.00
26/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	22998	23	23	23	0.00
26/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	27802	28	28	28	0.00

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26/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	26120	26	26	26	0.00
26/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	25062	25	25	25	0.00
26/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	19689	20	20	20	0.00
26/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	23289	23	23	23	0.00
26/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	17029	17	17	17	1,460.00
26/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	2649	3	3	3	27,500.00
26/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
26/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	1	0	0	0	0.00
26/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
26/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	493	0	0	0	0.00
26/02/2026	2040 On 06-August-26			Bond Future	8.43	105.0041	104.8339	105.0041	41,434.00
26/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	25400	26	25	26	0.00
26/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2040 On 05-November-26			Bond Future	8.47	106.8148	106.6419	106.8148	0.00
26/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	18385	19	18	19	0.00
26/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	19638	20	20	20	0.00
26/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	16008	16	16	16	0.00
26/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	11131	11	11	11	2,300.00
26/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	140	0	0	0	2,300.00
26/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	330	0	0	0	0.00
26/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	44	0	0	0	2,300.00
26/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	69	0	0	0	0.00
26/02/2026	2040 On 04-February-27			Bond Future	8.52	104.1448	103.9692	104.1448	0.00
26/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	11046	11	11	11	0.00
26/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	4108	4	4	4	2,300.00
26/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	12546	13	13	13	0.00
26/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	9418	10	9	10	0.00
26/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	774	1	1	1	2,300.00
26/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2042	2	2	2	0.00
26/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	467	0	0	0	2,300.00
26/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	593	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
26/02/2026	2040 On 06-May-27			Bond Future	8.58	105.8882	105.7101	105.8882	0.00
26/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4761	5	5	5	0.00
26/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2417	2	2	2	0.00
26/02/2026	2043 On 07-May-26			Bond Future	128.77	128.5481	128.7702	128.5481	0.00
26/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	17070	17	17	17	0.00
26/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2043 On 06-August-26			Bond Future	128.26	128.0361	128.2619	128.0361	3,416.00
26/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	17382	17	17	17	0.00
26/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2043 On 05-November-26			Bond Future	130.50	130.2743	130.5044	130.2743	0.00
26/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	17664	17	18	17	0.00
26/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2043 On 04-February-27			Bond Future	129.89	129.6604	129.8938	129.6604	0.00
26/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	12277	12	12	12	0.00
26/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	13	0	0	0	0.00
26/02/2026	2043 On 06-May-27			Bond Future	132.10	131.8633	132.1012	131.8633	0.00
26/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5368	5	5	5	0.00
26/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	747	1	1	1	0.00
26/02/2026	2044 On 07-May-26			Bond Future	8.56	104.1546	104.1121	104.1546	129,871.00
26/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	24160	24	24	24	0.00
26/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	11991	12	12	12	0.00
26/02/2026	2044 On 07-May-26		Call	Bond Future	4543.26	4.5867	4.5433	4.5867	0.00
26/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	12	0	0	0	15,000.00
26/02/2026	2044 On 07-May-26		Put	Bond Future	431.16	0.4321	0.4312	0.4321	0.00
26/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2044 On 06-August-26			Bond Future	8.60	101.6315	101.5883	101.6315	7,516.00
26/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	27259	27	27	27	0.00
26/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2044 On 05-November-26			Bond Future	8.64	103.3839	103.3403	103.3839	0.00
26/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	20437	20	20	20	0.00
26/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	70	0	0	0	0.00
26/02/2026	2044 On 04-February-27			Bond Future	8.69	100.7802	100.7360	100.7802	0.00
26/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	12571	13	13	13	0.00
26/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	603	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
26/02/2026	2044 On 06-May-27			Bond Future	8.75	102.4673	102.4227	102.4673	0.00
26/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	5407	5	5	5	0.00
26/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	2566	3	3	3	0.00
26/02/2026	2046 On 07-May-26			Bond Future	148.29	147.1779	148.2880	147.1779	18,662.00
26/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	23338	22	23	22	0.00
26/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2046 On 06-August-26			Bond Future	150.98	149.8452	150.9754	149.8452	0.00
26/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	28595	27	29	27	0.00
26/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2046 On 05-November-26			Bond Future	151.30	150.1459	151.2959	150.1459	0.00
26/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	25816	25	26	25	0.00
26/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2046 On 04-February-27			Bond Future	153.93	152.7645	153.9348	152.7645	0.00
26/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	22845	22	23	22	0.00
26/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2046 On 06-May-27			Bond Future	154.20	153.0078	154.1974	153.0078	0.00
26/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	5207	4	5	4	0.00
26/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2050 On 07-May-26			Bond Future	153.87	151.7623	153.8672	151.7623	17,225.00
26/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	29797	28	30	28	0.00
26/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2050 On 06-August-26			Bond Future	154.22	152.0728	154.2158	152.0728	0.00
26/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	30946	29	31	29	0.00
26/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2050 On 05-November-26			Bond Future	156.91	154.7318	156.9125	154.7318	0.00
26/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	33072	31	33	31	0.00
26/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2050 On 04-February-27			Bond Future	157.17	154.9528	157.1713	154.9528	0.00
26/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	24781	23	25	23	0.00
26/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
26/02/2026	2050 On 06-May-27			Bond Future	159.84	157.5875	159.8441	157.5875	0.00
26/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	9384	7	9	7	0.00
26/02/2026	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
26/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	AL37 On 07-May-26			Index Future	1303.20	1303.8810	1303.2040	1303.8810	0.00
26/02/2026	AL37 On 06-August-26			Index Future	1326.25	1326.9420	1326.2530	1326.9420	0.00
26/02/2026	AL37 On 05-November-26			Index Future	1349.40	1350.0960	1349.3990	1350.0960	0.00
26/02/2026	AL37 On 04-February-27			Index Future	1372.64	1373.3500	1372.6440	1373.3500	0.00
26/02/2026	AL37 On 06-May-27			Index Future	1395.72	1396.4310	1395.7170	1396.4310	0.00
26/02/2026	AL7T On 07-May-26			Index Future	1711.00	1712.6780	1710.9990	1712.6780	0.00
26/02/2026	AL7T On 06-August-26			Index Future	1741.26	1742.9690	1741.2610	1742.9690	0.00
26/02/2026	AL7T On 05-November-26			Index Future	1771.65	1773.3830	1771.6490	1773.3830	0.00
26/02/2026	AL7T On 04-February-27			Index Future	1802.17	1803.9280	1802.1680	1803.9280	0.00
26/02/2026	AL7T On 06-May-27			Index Future	1832.46	1834.2450	1832.4610	1834.2450	0.00
26/02/2026	ALBI On 07-May-26			Index Future	1450.55	1451.3960	1450.5460	1451.3960	75.00
26/02/2026	ALBI On 06-August-26			Index Future	1476.20	1477.0660	1476.2010	1477.0660	0.00
26/02/2026	ALBI On 05-November-26			Index Future	1501.96	1502.8400	1501.9630	1502.8400	0.00
26/02/2026	ALBI On 04-February-27			Index Future	1527.84	1528.7250	1527.8370	1528.7250	0.00
26/02/2026	ALBI On 06-May-27			Index Future	1553.52	1554.4170	1553.5190	1554.4170	0.00
26/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	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
26/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/02/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	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
26/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	ES33 On 07-May-26			Bond Future	8.34	96.6030	96.6335	96.6030	0.00
26/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15753	16	16	16	0.00
26/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
26/02/2026	ES33 On 06-August-26			Bond Future	8.39	98.3537	98.3849	98.3537	0.00
26/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	16516	16	17	16	0.00
26/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
26/02/2026	ES33 On 05-November-26			Bond Future	8.44	96.2821	96.3140	96.2821	0.00
26/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10986	11	11	11	0.00
26/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
26/02/2026	ES33 On 04-February-27			Bond Future	8.51	97.9602	97.9929	97.9602	0.00
26/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	5496	5	5	5	0.00
26/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
26/02/2026	ES33 On 06-May-27			Bond Future	8.60	95.8328	95.8664	95.8328	0.00
26/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	941	1	1	1	0.00
26/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0	0	0	0	0.00
26/02/2026	ES42 On 07-May-26			Bond Future	8.79	98.1241	97.9575	98.1241	0.00
26/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	23316	23	23	23	0.00
26/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
26/02/2026	ES42 On 06-August-26			Bond Future	8.83	99.9024	99.7329	99.9024	0.00
26/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	25259	25	25	25	0.00
26/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
26/02/2026	ES42 On 05-November-26			Bond Future	8.88	97.3857	97.2133	97.3857	0.00
26/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	19248	19	19	19	0.00
26/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
26/02/2026	ES42 On 04-February-27			Bond Future	8.93	99.0818	98.9066	99.0818	0.00
26/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	10047	10	10	10	0.00
26/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
26/02/2026	ES42 On 06-May-27			Bond Future	9.00	96.5010	96.3233	96.5010	0.00
26/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	2581	3	3	3	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
26/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0	0	0	0	0.00
26/02/2026	GOVI On 07-May-26			GOVI	1424.26	1425.0950	1424.2560	1425.0950	603.00
26/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2472560	248	247	248	0.00
26/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
26/02/2026	GOVI On 06-August-26			GOVI	1449.45	1450.3000	1449.4460	1450.3000	0.00
26/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2604460	261	260	261	0.00
26/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
26/02/2026	GOVI On 05-November-26			GOVI	1474.74	1475.6070	1474.7410	1475.6070	0.00
26/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1977410	199	198	199	0.00
26/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
26/02/2026	GOVI On 04-February-27			GOVI	1500.15	1501.0230	1500.1460	1501.0230	0.00
26/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1311460	132	131	132	0.00
26/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
26/02/2026	GOVI On 06-May-27			GOVI	1525.36	1526.2500	1525.3630	1526.2500	0.00
26/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	983630	99	98	99	0.00
26/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
26/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/02/2026	I258 On 07-May-26			Bond Future	137.48	139.1487	137.4754	139.1487	0.00
26/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	23745	25	24	25	0.00
26/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
26/02/2026	I258 On 06-August-26			Bond Future	137.13	138.8287	137.1251	138.8287	0.00
26/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	24175	26	24	26	0.00
26/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
26/02/2026	I258 On 05-November-26			Bond Future	139.52	141.2557	139.5224	141.2557	0.00
26/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	24573	26	25	26	0.00
26/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
26/02/2026	I258 On 04-February-27			Bond Future	139.07	140.8334	139.0694	140.8334	0.00
26/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	20187	22	20	22	0.00
26/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	17	0	0	0	0.00
26/02/2026	I258 On 06-May-27			Bond Future	141.43	143.2266	141.4328	143.2266	0.00
26/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	8128	10	8	10	0.00
26/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1475	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
26/02/2026	IGOV On 07-May-26			Index Future	455.25	453.8220	455.2490	453.8220	254.00
26/02/2026	IGOV On 06-August-26			Index Future	463.41	461.9580	463.4120	461.9580	0.00
26/02/2026	IGOV On 05-November-26			Index Future	471.61	470.1270	471.6080	470.1270	0.00
26/02/2026	IGOV On 04-February-27			Index Future	479.84	478.3310	479.8380	478.3310	0.00
26/02/2026	IGOV On 06-May-27			Index Future	488.01	486.4750	488.0090	486.4750	0.00
26/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
26/02/2026	R033 On 07-May-26			Bond Future	7.62	113.7252	113.6976	113.7252	9,512.00
26/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14411	14	14	14	0.00
26/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	2	0	0	0	0.00
26/02/2026	R033 On 06-August-26			Bond Future	7.64	115.7584	115.7303	115.7584	223.00
26/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	13365	13	13	13	0.00
26/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	89	0	0	0	0.00
26/02/2026	R033 On 05-November-26			Bond Future	7.67	112.7157	112.6874	112.7157	0.00
26/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8965	9	9	9	0.00
26/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	555	1	1	1	0.00
26/02/2026	R033 On 04-February-27			Bond Future	7.71	114.6541	114.6255	114.6541	0.00
26/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	6162	6	6	6	0.00
26/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1468	1	1	1	0.00
26/02/2026	R033 On 06-May-27			Bond Future	7.76	111.5369	111.5083	111.5369	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
26/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3493	4	3	4	0.00
26/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2678	3	3	3	0.00
26/02/2026	R035 On 07-May-26			Bond Future	7.87	108.2536	108.0202	108.2536	104,494.00
26/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	17360	18	17	18	0.00
26/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	16319	17	16	17	0.00
26/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	13647	14	14	14	0.00
26/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10871	11	11	11	200.00
26/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	16581	17	17	17	0.00
26/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10758	11	11	11	250.00
26/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13919	14	14	14	0.00
26/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	11154	11	11	11	350.00
26/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	16215	16	16	16	0.00
26/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	13538	14	14	14	0.00
26/02/2026	R035 On 07-May-26	8.31	Call	Bond Future	3010	3	3	3	0.00
26/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	4392	5	4	5	0.00
26/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2899	3	3	3	1,000.00
26/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5810	6	6	6	1,000.00
26/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	8226	8	8	8	0.00
26/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	10	0	0	0	1,000.00
26/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	41	0	0	0	0.00
26/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	222	0	0	0	0.00
26/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	92	0	0	0	16,000.00
26/02/2026	R035 On 07-May-26	8.31	Put	Bond Future	207	0	0	0	16,000.00
26/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
26/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	3	0	0	0	0.00
26/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
26/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	350.00
26/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	2	0	0	0	0.00
26/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
26/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
26/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	2	0	0	0	0.00
26/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
26/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R035 On 06-August-26			Bond Future	7.90	110.1890	109.9514	110.1890	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
26/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17872	18	18	18	0.00
26/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10871	11	11	11	0.00
26/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	8123	8	8	8	250.00
26/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	13551	14	14	14	0.00
26/02/2026	R035 On 06-August-26	7.70	Call	Bond Future	811	1	1	1	5,000.00
26/02/2026	R035 On 06-August-26	7.90	Call	Bond Future	1440	2	1	2	0.00
26/02/2026	R035 On 06-August-26	8.34	Call	Bond Future	3386	4	3	4	0.00
26/02/2026	R035 On 06-August-26	7.95	Call	Bond Future	1627	2	2	2	5,000.00
26/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	5322	6	5	6	350.00
26/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	3139	3	3	3	1,000.00
26/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5757	6	6	6	1,000.00
26/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	9062	9	9	9	0.00
26/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10816	11	11	11	0.00
26/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	8068	8	8	8	0.00
26/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	7627	8	8	8	200.00
26/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	10380	11	10	11	0.00
26/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	13075	13	13	13	0.00
26/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	25	0	0	0	200.00
26/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	65	0	0	0	200.00
26/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	154	0	0	0	0.00
26/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	133	0	0	0	350.00
26/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	322	0	0	0	0.00
26/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	57	0	0	0	350.00
26/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	98	0	0	0	1,000.00
26/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	279	0	0	0	0.00
26/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	692	1	1	1	0.00
26/02/2026	R035 On 06-August-26	8.34	Put	Bond Future	631	1	1	1	5,000.00
26/02/2026	R035 On 06-August-26	7.95	Put	Bond Future	1308	1	1	1	0.00
26/02/2026	R035 On 06-August-26	7.90	Put	Bond Future	1439	1	1	1	0.00
26/02/2026	R035 On 06-August-26	7.70	Put	Bond Future	2094	2	2	2	0.00
26/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	20	0	0	0	250.00
26/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	56	0	0	0	250.00
26/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	131	0	0	0	0.00
26/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	1	0	0	0	0.00
26/02/2026	R035 On 05-November-26			Bond Future	7.94	107.5914	107.3501	107.5914	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
26/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	12134	12	12	12	0.00
26/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5671	6	6	6	200.00
26/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10932	11	11	11	0.00
26/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	8295	9	8	9	0.00
26/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	4013	4	4	4	0.00
26/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	6555	7	7	7	0.00
26/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1836	2	2	2	600.00
26/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	374	0	0	0	600.00
26/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	762	1	1	1	600.00
26/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	1627	2	2	2	0.00
26/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	240	0	0	0	200.00
26/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	475	0	0	0	0.00
26/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	123	0	0	0	200.00
26/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	92	0	0	0	0.00
26/02/2026	R035 On 04-February-27			Bond Future	7.98	109.4426	109.1973	109.4426	0.00
26/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6643	7	7	7	0.00
26/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	590	1	1	1	0.00
26/02/2026	R035 On 06-May-27			Bond Future	8.03	106.7791	106.5300	106.7791	0.00
26/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	3160	3	3	3	0.00
26/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	1890	2	2	2	0.00
26/02/2026	R038 On 07-May-26			Bond Future	8.26	120.9900	120.8197	120.9900	4,043.00
26/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22971	23	23	23	0.00
26/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R038 On 06-August-26			Bond Future	8.30	123.1530	122.9798	123.1530	0.00
26/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	24624	25	25	25	0.00
26/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	1	0	0	0	0.00
26/02/2026	R038 On 05-November-26			Bond Future	8.34	119.7969	119.6209	119.7969	0.00
26/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	17506	18	18	18	0.00
26/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	91	0	0	0	0.00
26/02/2026	R038 On 04-February-27			Bond Future	8.39	121.8570	121.6782	121.8570	0.00
26/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9812	10	10	10	0.00
26/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	659	1	1	1	0.00
26/02/2026	R038 On 06-May-27			Bond Future	8.45	118.4195	118.2382	118.4195	0.00
26/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	4455	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2448	2	2	2	0.00
26/02/2026	R053 On 07-May-26			Bond Future	8.43	135.5018	135.1610	135.5018	76,855.00
26/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	34386	35	34	35	0.00
26/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R053 On 06-August-26			Bond Future	8.46	137.9243	137.5775	137.9243	0.00
26/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	38467	39	38	39	0.00
26/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	1	0	0	0	0.00
26/02/2026	R053 On 05-November-26			Bond Future	8.49	134.4451	134.0925	134.4451	0.00
26/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	29418	30	29	30	0.00
26/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	101	0	0	0	0.00
26/02/2026	R053 On 04-February-27			Bond Future	8.53	136.7572	136.3990	136.7572	0.00
26/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	18075	18	18	18	0.00
26/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	949	1	1	1	0.00
26/02/2026	R053 On 06-May-27			Bond Future	8.57	133.1918	132.8281	133.1918	0.00
26/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	8166	8	8	8	0.00
26/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	3776	4	4	4	0.00
26/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
26/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	69	0	0	0	0.00
26/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	69	0	0	0	0.00
26/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
26/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	71	0	0	0	0.00
26/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	71	0	0	0	0.00
26/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
26/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	44	0	0	0	0.00
26/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	44	0	0	0	0.00
26/02/2026	R202 On 07-May-26			Bond Future	304.47	304.0741	304.4733	304.0741	772.00
26/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	26923	27	27	27	0.00
26/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R202 On 06-August-26			Bond Future	304.60	304.1900	304.5965	304.1900	253.00
26/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	25736	25	26	25	0.00
26/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R202 On 05-November-26			Bond Future	309.92	309.5090	309.9231	309.5090	0.00
26/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	29463	29	29	29	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
26/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R202 On 04-February-27			Bond Future	309.85	309.4282	309.8489	309.4282	0.00
26/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	15119	15	15	15	0.00
26/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R202 On 06-May-27			Bond Future	315.12	314.6897	315.1185	314.6897	0.00
26/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	8129	8	8	8	0.00
26/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R209 On 07-May-26			Bond Future	8.03	88.9048	88.7475	88.9048	45,556.00
26/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	16578	17	17	17	0.00
26/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R209 On 06-August-26			Bond Future	8.06	90.4943	90.3341	90.4943	3,614.00
26/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17668	18	18	18	0.00
26/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1	0	0	0	0.00
26/02/2026	R209 On 05-November-26			Bond Future	8.09	88.9057	88.7430	88.9057	0.00
26/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	12248	12	12	12	0.00
26/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	93	0	0	0	0.00
26/02/2026	R209 On 04-February-27			Bond Future	8.13	90.4351	90.2699	90.4351	0.00
26/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6992	7	7	7	0.00
26/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1758	2	2	2	3,237.00
26/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	5500	6	6	6	0.00
26/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	816	1	1	1	3,237.00
26/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2372	2	2	2	0.00
26/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	577	1	1	1	0.00
26/02/2026	R209 On 06-May-27			Bond Future	8.19	88.8024	88.6347	88.8024	0.00
26/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	3084	3	3	3	0.00
26/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	1805	2	2	2	0.00
26/02/2026	R210 On 07-May-26			Bond Future	260.92	260.7139	260.9159	260.7139	1,191.00
26/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5516	5	6	5	0.00
26/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R210 On 06-August-26			Bond Future	265.64	265.4390	265.6447	265.4390	0.00
26/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5805	6	6	6	0.00
26/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R210 On 05-November-26			Bond Future	266.77	266.5644	266.7736	266.5644	0.00
26/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13444	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
26/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R210 On 04-February-27			Bond Future	271.43	271.2137	271.4273	271.2137	0.00
26/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5397	5	5	5	0.00
26/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R210 On 06-May-27			Bond Future	272.47	272.2571	272.4737	272.2571	0.00
26/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1344	1	1	1	0.00
26/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R213 On 07-May-26			Bond Future	7.34	100.1615	100.0378	100.1615	71,280.00
26/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	9193	9	9	9	0.00
26/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R213 On 06-August-26			Bond Future	7.34	101.9522	101.8263	101.9522	0.00
26/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8418	9	8	9	0.00
26/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	8	0	0	0	0.00
26/02/2026	R213 On 05-November-26			Bond Future	7.36	100.1630	100.0352	100.1630	0.00
26/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4987	5	5	5	0.00
26/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	141	0	0	0	0.00
26/02/2026	R213 On 04-February-27			Bond Future	7.40	101.8866	101.7568	101.8866	0.00
26/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2991	3	3	3	0.00
26/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	491	0	0	0	0.00
26/02/2026	R213 On 06-May-27			Bond Future	7.44	100.0474	99.9158	100.0474	0.00
26/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1540	2	2	2	0.00
26/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1157	1	1	1	0.00
26/02/2026	R214 On 07-May-26			Bond Future	8.38	85.6742	85.5244	85.6742	39,547.00
26/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	19581	20	20	20	0.00
26/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R214 On 06-August-26			Bond Future	8.41	87.2059	87.0534	87.2059	0.00
26/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	21428	22	21	22	0.00
26/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1	0	0	0	0.00
26/02/2026	R214 On 05-November-26			Bond Future	8.45	85.4158	85.2608	85.4158	0.00
26/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	15979	16	16	16	0.00
26/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	69	0	0	0	0.00
26/02/2026	R214 On 04-February-27			Bond Future	8.49	86.8855	86.7281	86.8855	0.00
26/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	9857	10	10	10	0.00
26/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	520	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
26/02/2026	R214 On 06-May-27			Bond Future	8.54	85.0478	84.8881	85.0478	0.00
26/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	4428	5	4	5	0.00
26/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2071	2	2	2	0.00
26/02/2026	R248 On 07-May-26			Bond Future	8.53	103.9582	103.9111	103.9582	288,880.00
26/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	25431	25	25	25	0.00
26/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	450	0	0	0	1,620.00
26/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	2444	2	2	2	1,620.00
26/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	6358	6	6	6	0.00
26/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	6444	6	6	6	0.00
26/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	132	0	0	0	1,620.00
26/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	137	0	0	0	0.00
26/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	731	1	1	1	0.00
26/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	2755	3	3	3	0.00
26/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R248 On 06-August-26			Bond Future	8.56	105.8169	105.7688	105.8169	0.00
26/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	28920	29	29	29	0.00
26/02/2026	R248 On 06-August-26	9.00	Call	Bond Future	5147	5	5	5	0.00
26/02/2026	R248 On 06-August-26	10.00	Call	Bond Future	13004	13	13	13	0.00
26/02/2026	R248 On 06-August-26	10.00	Put	Bond Future	174	0	0	0	1,762.00
26/02/2026	R248 On 06-August-26	9.00	Put	Bond Future	932	1	1	1	1,762.00
26/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1	0	0	0	0.00
26/02/2026	R248 On 05-November-26			Bond Future	8.60	103.2072	103.1586	103.2072	0.00
26/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	22010	22	22	22	0.00
26/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	76	0	0	0	0.00
26/02/2026	R248 On 04-February-27			Bond Future	8.64	104.9828	104.9336	104.9828	0.00
26/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	13448	13	13	13	0.00
26/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	654	1	1	1	0.00
26/02/2026	R248 On 06-May-27			Bond Future	8.69	102.3077	102.2581	102.3077	0.00
26/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	6026	6	6	6	0.00
26/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	2668	3	3	3	0.00
26/02/2026	R2R9 On 07-May-26			Bond Future	8.34	113.2541	113.1280	113.2541	0.00
26/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	102278	102	102	102	0.00
26/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R2R9 On 06-August-26			Bond Future	8.38	115.2789	115.1505	115.2789	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
26/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	102031	102	102	102	0.00
26/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R2R9 On 05-November-26			Bond Future	8.42	112.2909	112.1606	112.2909	0.00
26/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	101191	101	101	101	0.00
26/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R2R9 On 04-February-27			Bond Future	8.47	114.2220	114.0897	114.2220	0.00
26/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	10853	11	11	11	0.00
26/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	216	0	0	0	0.00
26/02/2026	R2R9 On 06-May-27			Bond Future	8.53	111.1606	111.0265	111.1606	0.00
26/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	4690	5	5	5	0.00
26/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2349	2	2	2	0.00
26/02/2026	R4R2 On 07-May-26			Bond Future	8.48	115.6281	115.3395	115.6281	3,310.00
26/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	104250	105	104	105	0.00
26/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R4R2 On 06-August-26			Bond Future	8.52	117.6953	117.4015	117.6953	0.00
26/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	103984	104	104	104	0.00
26/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R4R2 On 05-November-26			Bond Future	8.57	114.6230	114.3244	114.6230	0.00
26/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	103102	103	103	103	0.00
26/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
26/02/2026	R4R2 On 04-February-27			Bond Future	8.61	116.5942	116.2907	116.5942	0.00
26/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	12879	13	13	13	0.00
26/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	197	0	0	0	0.00
26/02/2026	R4R2 On 06-May-27			Bond Future	8.67	113.4465	113.1384	113.4465	0.00
26/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	5470	6	5	6	0.00
26/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	2576	2	3	2	0.00
26/02/2026	RR87 On 07-May-26			Bond Future	6.74	103.0735	103.0618	103.0735	0.00
26/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	69	0	0	0	0.00
26/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	32	0	0	0	0.00
26/02/2026	RR87 On 06-August-26			Bond Future	6.40	101.1879	101.1754	101.1879	0.00
26/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	82	0	0	0	0.00
26/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	36	0	0	0	0.00
26/02/2026	RR87 On 05-November-26			Bond Future	5.01	102.9330	102.9204	102.9330	0.00
26/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	39	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
26/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	9	0	0	0	0.00
26/02/2026	RR88 On 07-May-26			Bond Future	6.77	106.4987	106.4808	106.4987	0.00
26/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	212	0	0	0	0.00
26/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	105	0	0	0	0.00
26/02/2026	RR88 On 06-August-26			Bond Future	6.69	105.4816	105.4646	105.4816	0.00
26/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	301	0	0	0	0.00
26/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	183	0	0	0	0.00
26/02/2026	RR88 On 05-November-26			Bond Future	6.60	106.7289	106.7108	106.7289	0.00
26/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	322	0	0	0	0.00
26/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	209	0	0	0	0.00
26/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00