



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/02/2026 TO: 27/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/02/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/02/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/02/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/02/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/02/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/02/2026	2029 On 07-May-26			Bond Future	147.52		147.2982	147.5163	147.2982	4,443.00
27/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5696		5	6	5	0.00
27/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
27/02/2026	2029 On 06-August-26			Bond Future	150.18		149.9678	150.1811	149.9678	0.00
27/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	6081		6	6	6	0.00
27/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
27/02/2026	2029 On 05-November-26			Bond Future	151.34		151.1142	151.3361	151.1142	0.00
27/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3776		4	4	4	0.00
27/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
27/02/2026	2029 On 04-February-27			Bond Future	153.97		153.7506	153.9747	153.7506	0.00
27/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4255		4	4	4	0.00
27/02/2026	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
27/02/2026	2029 On 06-May-27			Bond Future	155.10	154.8677	155.0970	154.8677	0.00
27/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1777	2	2	2	0.00
27/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2030 On 07-May-26			Bond Future	7.16	105.0917	104.9048	105.0917	151,979.00
27/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	6977	7	7	7	0.00
27/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	515	1	1	1	1,000.00
27/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1827	2	2	2	1,000.00
27/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2465	3	2	3	0.00
27/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	27	0	0	0	1,000.00
27/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	59	0	0	0	0.00
27/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	364	0	0	0	0.00
27/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2030 On 06-August-26			Bond Future	7.17	102.9612	102.7648	102.9612	48,818.00
27/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6071	6	6	6	0.00
27/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1869	2	2	2	1,000.00
27/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2803	3	3	3	0.00
27/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	730	1	1	1	1,000.00
27/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	228	0	0	0	0.00
27/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	116	0	0	0	1,000.00
27/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	607	1	1	1	0.00
27/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	10	0	0	0	0.00
27/02/2026	2030 On 05-November-26			Bond Future	7.17	104.7370	104.5408	104.7370	0.00
27/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3568	4	4	4	0.00
27/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	143	0	0	0	0.00
27/02/2026	2030 On 04-February-27			Bond Future	7.19	102.5327	102.3318	102.5327	0.00
27/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2107	2	2	2	0.00
27/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	440	0	0	0	0.00
27/02/2026	2030 On 06-May-27			Bond Future	7.24	104.2501	104.0471	104.2501	0.00
27/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	968	1	1	1	0.00
27/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	888	1	1	1	0.00
27/02/2026	2031 On 07-May-26			Bond Future	116.42	116.1362	116.4180	116.1362	1,798.00
27/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2578	2	3	2	0.00
27/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2031 On 06-August-26			Bond Future	116.11	115.8283	116.1082	115.8283	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
27/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2306	2	2	2	0.00
27/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	7	0	0	0	0.00
27/02/2026	2031 On 05-November-26			Bond Future	118.14	117.8535	118.1422	117.8535	0.00
27/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6652	6	7	6	0.00
27/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2031 On 04-February-27			Bond Future	117.75	117.4584	117.7504	117.4584	0.00
27/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1699	1	2	1	0.00
27/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	129	0	0	0	0.00
27/02/2026	2031 On 06-May-27			Bond Future	119.75	119.4547	119.7530	119.4547	0.00
27/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2912	3	3	3	0.00
27/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	29	0	0	0	0.00
27/02/2026	2032 On 07-May-26			Bond Future	7.59	104.3371	104.0191	104.3371	168,063.00
27/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11316	12	11	12	0.00
27/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2032 On 06-August-26			Bond Future	7.61	106.2025	105.8725	106.2025	230.00
27/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10759	11	11	11	0.00
27/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	4	0	0	0	0.00
27/02/2026	2032 On 05-November-26			Bond Future	7.65	103.8772	103.5451	103.8772	0.00
27/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6585	7	7	7	0.00
27/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	150	0	0	0	0.00
27/02/2026	2032 On 04-February-27			Bond Future	7.69	105.6641	105.3251	105.6641	0.00
27/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3885	4	4	4	0.00
27/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	593	1	1	1	0.00
27/02/2026	2032 On 06-May-27			Bond Future	7.74	103.2789	102.9354	103.2789	0.00
27/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1691	2	2	2	0.00
27/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1466	1	1	1	0.00
27/02/2026	2033 On 07-May-26			Bond Future	146.93	146.2649	146.9254	146.2649	7,827.00
27/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	11765	11	12	11	0.00
27/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2033 On 06-August-26			Bond Future	149.58	148.9157	149.5796	148.9157	0.00
27/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	15330	15	15	15	0.00
27/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2033 On 05-November-26			Bond Future	150.62	149.9417	150.6221	149.9417	0.00
27/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	13362	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
27/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2033 On 04-February-27			Bond Future	153.25	152.5578	153.2483	152.5578	0.00
27/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	10538	10	11	10	0.00
27/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2033 On 06-May-27			Bond Future	154.25	153.5501	154.2537	153.5501	0.00
27/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	3044	2	3	2	0.00
27/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2037 On 07-May-26			Bond Future	8.29	104.7792	103.7972	104.7792	204,956.00
27/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18715	20	19	20	0.00
27/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24250	25	24	25	0.00
27/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16693	18	17	18	142.00
27/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8039	9	8	9	1,500.00
27/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11547	13	12	13	0.00
27/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4935	6	5	6	1,500.00
27/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	18	0	0	0	0.00
27/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	93	0	0	0	0.00
27/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	3	0	0	0	1,500.00
27/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
27/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2037 On 06-August-26			Bond Future	8.34	102.3926	101.3869	102.3926	2,559.00
27/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20200	21	20	21	0.00
27/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18057	19	18	19	0.00
27/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14787	16	15	16	0.00
27/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10916	12	11	12	2,541.00
27/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	16	0	0	0	2,541.00
27/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	82	0	0	0	0.00
27/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	2	0	0	0	2,541.00
27/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2037 On 05-November-26			Bond Future	8.38	104.1585	103.1390	104.1585	0.00
27/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13932	15	14	15	0.00
27/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15063	16	15	16	0.00
27/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11817	13	12	13	0.00
27/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7505	8	8	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
27/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	195	0	0	0	4,490.00
27/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	494	0	0	0	0.00
27/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	57	0	0	0	4,490.00
27/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	90	0	0	0	0.00
27/02/2026	2037 On 04-February-27			Bond Future	8.43	101.6937	100.6553	101.6937	0.00
27/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7630	9	8	9	0.00
27/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9225	10	9	10	0.00
27/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6587	7	7	7	0.00
27/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2487	3	2	3	4,490.00
27/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	948	1	1	1	4,490.00
27/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2438	2	2	2	0.00
27/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	559	0	1	0	4,490.00
27/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	765	1	1	1	0.00
27/02/2026	2037 On 06-May-27			Bond Future	8.50	103.3966	102.3420	103.3966	0.00
27/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3146	4	3	4	0.00
27/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2610	2	3	2	0.00
27/02/2026	2038 On 07-May-26			Bond Future	166.45	164.6887	166.4543	164.6887	4,925.00
27/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	21924	20	22	20	0.00
27/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2038 On 06-August-26			Bond Future	167.27	165.4830	167.2705	165.4830	0.00
27/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	22550	21	23	21	0.00
27/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2038 On 05-November-26			Bond Future	170.20	168.3767	170.2012	168.3767	0.00
27/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	23891	22	24	22	0.00
27/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2038 On 04-February-27			Bond Future	170.94	169.0893	170.9433	169.0893	0.00
27/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	17113	15	17	15	0.00
27/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2038 On 06-May-27			Bond Future	173.85	171.9651	173.8525	171.9651	0.00
27/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	7753	6	8	6	0.00
27/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2040 On 07-May-26			Bond Future	8.53	107.4238	106.2863	107.4238	59,905.00
27/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21860	23	22	23	0.00
27/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26665	28	27	28	0.00

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27/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24983	26	25	26	0.00
27/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23924	25	24	25	0.00
27/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18551	20	19	20	0.00
27/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22152	23	22	23	0.00
27/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	15891	17	16	17	1,460.00
27/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1774	3	2	3	27,500.00
27/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
27/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	1	0	0	0	0.00
27/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
27/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	755	0	1	0	0.00
27/02/2026	2040 On 06-August-26			Bond Future	8.57	104.8339	103.6697	104.8339	41,434.00
27/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24236	25	24	25	0.00
27/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2040 On 05-November-26			Bond Future	8.62	106.6419	105.4613	106.6419	0.00
27/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17208	18	17	18	0.00
27/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18459	20	18	20	0.00
27/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	14850	16	15	16	0.00
27/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10064	11	10	11	2,300.00
27/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	162	0	0	0	2,300.00
27/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	443	0	0	0	0.00
27/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	46	0	0	0	2,300.00
27/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	73	0	0	0	0.00
27/02/2026	2040 On 04-February-27			Bond Future	8.67	103.9692	102.7671	103.9692	0.00
27/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9994	11	10	11	0.00
27/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3403	4	3	4	2,300.00
27/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11462	13	11	13	0.00
27/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8417	9	8	9	0.00
27/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	974	1	1	1	2,300.00
27/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2540	2	3	2	0.00
27/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	585	0	1	0	2,300.00
27/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	744	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
27/02/2026	2040 On 06-May-27			Bond Future	8.73	105.7101	104.4888	105.7101	0.00
27/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	4021	5	4	5	0.00
27/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2898	2	3	2	0.00
27/02/2026	2043 On 07-May-26			Bond Future	129.75	128.7702	129.7522	128.7702	0.00
27/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	18052	17	18	17	0.00
27/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2043 On 06-August-26			Bond Future	129.25	128.2619	129.2539	128.2619	3,416.00
27/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	18374	17	18	17	0.00
27/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2043 On 05-November-26			Bond Future	131.52	130.5044	131.5182	130.5044	0.00
27/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	18678	18	19	18	0.00
27/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2043 On 04-February-27			Bond Future	130.92	129.8938	130.9232	129.8938	0.00
27/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	13298	12	13	12	0.00
27/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	4	0	0	0	0.00
27/02/2026	2043 On 06-May-27			Bond Future	133.15	132.1012	133.1496	132.1012	0.00
27/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	6154	5	6	5	0.00
27/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	484	1	0	1	0.00
27/02/2026	2044 On 07-May-26			Bond Future	8.69	104.1121	102.9602	104.1121	129,435.00
27/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	23008	24	23	24	0.00
27/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10851	12	11	12	0.00
27/02/2026	2044 On 07-May-26		Call	Bond Future	3523.98	4.5433	3.5240	4.5433	0.00
27/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	24	0	0	0	15,000.00
27/02/2026	2044 On 07-May-26		Put	Bond Future	563.80	0.4312	0.5638	0.4312	0.00
27/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2044 On 06-August-26			Bond Future	8.74	101.5883	100.4097	101.5883	7,516.00
27/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	26081	27	26	27	0.00
27/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2044 On 05-November-26			Bond Future	8.78	103.3403	102.1448	103.3403	0.00
27/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	19243	20	19	20	0.00
27/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	71	0	0	0	0.00
27/02/2026	2044 On 04-February-27			Bond Future	8.83	100.7360	99.5188	100.7360	0.00
27/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11492	13	11	13	0.00
27/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	742	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
27/02/2026	2044 On 06-May-27			Bond Future	8.89	102.4227	101.1861	102.4227	0.00
27/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4642	5	5	5	0.00
27/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3038	3	3	3	0.00
27/02/2026	2046 On 07-May-26			Bond Future	149.64	148.2880	149.6388	148.2880	18,662.00
27/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	24689	23	25	23	0.00
27/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2046 On 06-August-26			Bond Future	152.34	150.9754	152.3419	150.9754	0.00
27/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	29962	29	30	29	0.00
27/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2046 On 05-November-26			Bond Future	152.69	151.2959	152.6909	151.2959	0.00
27/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	27211	26	27	26	0.00
27/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2046 On 04-February-27			Bond Future	155.35	153.9348	155.3527	153.9348	0.00
27/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	24263	23	24	23	0.00
27/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2046 On 06-May-27			Bond Future	155.64	154.1974	155.6406	154.1974	0.00
27/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	6651	5	7	5	0.00
27/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2050 On 07-May-26			Bond Future	154.94	153.8672	154.9368	153.8672	17,225.00
27/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	30867	30	31	30	0.00
27/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2050 On 06-August-26			Bond Future	155.30	154.2158	155.2953	154.2158	0.00
27/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	32025	31	32	31	0.00
27/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2050 On 05-November-26			Bond Future	158.02	156.9125	158.0162	156.9125	0.00
27/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	34176	33	34	33	0.00
27/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2050 On 04-February-27			Bond Future	158.29	157.1713	158.2920	157.1713	0.00
27/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	25902	25	26	25	0.00
27/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
27/02/2026	2050 On 06-May-27			Bond Future	160.99	159.8441	160.9857	159.8441	0.00
27/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	10526	9	11	9	0.00
27/02/2026	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
27/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	AL37 On 07-May-26			Index Future	1300.14	1303.2040	1300.1400	1303.2040	0.00
27/02/2026	AL37 On 06-August-26			Index Future	1323.06	1326.2530	1323.0580	1326.2530	0.00
27/02/2026	AL37 On 05-November-26			Index Future	1346.19	1349.3990	1346.1920	1349.3990	0.00
27/02/2026	AL37 On 04-February-27			Index Future	1369.37	1372.6440	1369.3660	1372.6440	0.00
27/02/2026	AL37 On 06-May-27			Index Future	1392.40	1395.7170	1392.4000	1395.7170	0.00
27/02/2026	AL7T On 07-May-26			Index Future	1697.01	1710.9990	1697.0090	1710.9990	0.00
27/02/2026	AL7T On 06-August-26			Index Future	1726.92	1741.2610	1726.9230	1741.2610	0.00
27/02/2026	AL7T On 05-November-26			Index Future	1757.12	1771.6490	1757.1180	1771.6490	0.00
27/02/2026	AL7T On 04-February-27			Index Future	1787.37	1802.1680	1787.3670	1802.1680	0.00
27/02/2026	AL7T On 06-May-27			Index Future	1817.43	1832.4610	1817.4310	1832.4610	0.00
27/02/2026	ALBI On 07-May-26			Index Future	1439.42	1450.5460	1439.4240	1450.5460	76.00
27/02/2026	ALBI On 06-August-26			Index Future	1464.80	1476.2010	1464.7970	1476.2010	0.00
27/02/2026	ALBI On 05-November-26			Index Future	1490.41	1501.9630	1490.4090	1501.9630	0.00
27/02/2026	ALBI On 04-February-27			Index Future	1516.07	1527.8370	1516.0660	1527.8370	0.00
27/02/2026	ALBI On 06-May-27			Index Future	1541.57	1553.5190	1541.5670	1553.5190	0.00
27/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	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
27/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/02/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	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
27/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	ES33 On 07-May-26			Bond Future	8.47	96.6335	95.9367	96.6335	0.00
27/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15056	16	15	16	0.00
27/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
27/02/2026	ES33 On 06-August-26			Bond Future	8.53	98.3849	97.6697	98.3849	0.00
27/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15801	17	16	17	0.00
27/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
27/02/2026	ES33 On 05-November-26			Bond Future	8.59	96.3140	95.5896	96.3140	0.00
27/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10261	11	10	11	0.00
27/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
27/02/2026	ES33 On 04-February-27			Bond Future	8.67	97.9929	97.2547	97.9929	0.00
27/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4758	5	5	5	0.00
27/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
27/02/2026	ES33 On 06-May-27			Bond Future	8.76	95.8664	95.1168	95.8664	0.00
27/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	191	1	0	1	0.00
27/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0	0	0	0	0.00
27/02/2026	ES42 On 07-May-26			Bond Future	8.92	97.9575	96.8219	97.9575	0.00
27/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22181	23	22	23	0.00
27/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
27/02/2026	ES42 On 06-August-26			Bond Future	8.97	99.7329	98.5707	99.7329	0.00
27/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	24096	25	24	25	0.00
27/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
27/02/2026	ES42 On 05-November-26			Bond Future	9.03	97.2133	96.0343	97.2133	0.00
27/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	18069	19	18	19	0.00
27/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
27/02/2026	ES42 On 04-February-27			Bond Future	9.08	98.9066	97.7059	98.9066	0.00
27/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8846	10	9	10	0.00
27/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
27/02/2026	ES42 On 06-May-27			Bond Future	9.15	96.3233	95.1033	96.3233	0.00
27/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1361	3	1	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
27/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0	0	0	0	0.00
27/02/2026	GOVI On 07-May-26			GOVI	1413.10	1424.2560	1413.1030	1424.2560	603.00
27/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2361030	247	236	247	0.00
27/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
27/02/2026	GOVI On 06-August-26			GOVI	1438.01	1449.4460	1438.0120	1449.4460	0.00
27/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2490120	260	249	260	0.00
27/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
27/02/2026	GOVI On 05-November-26			GOVI	1463.16	1474.7410	1463.1560	1474.7410	0.00
27/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1861560	198	186	198	0.00
27/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
27/02/2026	GOVI On 04-February-27			GOVI	1488.34	1500.1460	1488.3440	1500.1460	0.00
27/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1193440	131	119	131	0.00
27/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
27/02/2026	GOVI On 06-May-27			GOVI	1513.38	1525.3630	1513.3780	1525.3630	0.00
27/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	863780	98	86	98	0.00
27/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
27/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/02/2026	I258 On 07-May-26			Bond Future	141.09	137.4754	141.0899	137.4754	0.00
27/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	27360	24	27	24	0.00
27/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
27/02/2026	I258 On 06-August-26			Bond Future	140.80	137.1251	140.7962	137.1251	0.00
27/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	27846	24	28	24	0.00
27/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
27/02/2026	I258 On 05-November-26			Bond Future	143.26	139.5224	143.2628	139.5224	0.00
27/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	28313	25	28	25	0.00
27/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
27/02/2026	I258 On 04-February-27			Bond Future	142.87	139.0694	142.8726	139.0694	0.00
27/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	23975	20	24	20	0.00
27/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	3	0	0	0	0.00
27/02/2026	I258 On 06-May-27			Bond Future	145.30	141.4328	145.3028	141.4328	0.00
27/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	11187	8	11	8	0.00
27/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	664	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
27/02/2026	IGOV On 07-May-26			Index Future	458.17	455.2490	458.1740	455.2490	256.00
27/02/2026	IGOV On 06-August-26			Index Future	466.36	463.4120	466.3620	463.4120	0.00
27/02/2026	IGOV On 05-November-26			Index Future	474.63	471.6080	474.6260	471.6080	0.00
27/02/2026	IGOV On 04-February-27			Index Future	482.90	479.8380	482.9040	479.8380	0.00
27/02/2026	IGOV On 06-May-27			Index Future	491.13	488.0090	491.1320	488.0090	0.00
27/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
27/02/2026	R033 On 07-May-26			Bond Future	7.69	113.6976	113.2908	113.6976	9,512.00
27/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14004	14	14	14	0.00
27/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	1	0	0	0	0.00
27/02/2026	R033 On 06-August-26			Bond Future	7.72	115.7303	115.3094	115.7303	223.00
27/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12934	13	13	13	0.00
27/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	79	0	0	0	0.00
27/02/2026	R033 On 05-November-26			Bond Future	7.75	112.6874	112.2631	112.6874	0.00
27/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8511	9	9	9	0.00
27/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	524	1	1	1	0.00
27/02/2026	R033 On 04-February-27			Bond Future	7.80	114.6255	114.1927	114.6255	0.00
27/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5696	6	6	6	0.00
27/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1435	1	1	1	0.00
27/02/2026	R033 On 06-May-27			Bond Future	7.85	111.5083	111.0694	111.5083	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
27/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3067	3	3	3	0.00
27/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2691	3	3	3	0.00
27/02/2026	R035 On 07-May-26			Bond Future	8.00	108.0202	107.1907	108.0202	104,494.00
27/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16530	17	17	17	0.00
27/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15490	16	15	16	0.00
27/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12818	14	13	14	0.00
27/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10044	11	10	11	200.00
27/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15752	17	16	17	0.00
27/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9931	11	10	11	250.00
27/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13090	14	13	14	0.00
27/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10326	11	10	11	350.00
27/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15385	16	15	16	0.00
27/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12709	14	13	14	0.00
27/02/2026	R035 On 07-May-26	8.31	Call	Bond Future	2350	3	2	3	0.00
27/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3644	4	4	4	0.00
27/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2248	3	2	3	1,000.00
27/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5020	6	5	6	1,000.00
27/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7407	8	7	8	0.00
27/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	21	0	0	0	1,000.00
27/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	80	0	0	0	0.00
27/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	401	0	0	0	0.00
27/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	174	0	0	0	16,000.00
27/02/2026	R035 On 07-May-26	8.31	Put	Bond Future	376	0	0	0	16,000.00
27/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
27/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	5	0	0	0	0.00
27/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
27/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	350.00
27/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	4	0	0	0	0.00
27/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
27/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
27/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	5	0	0	0	0.00
27/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
27/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R035 On 06-August-26			Bond Future	8.03	109.9514	109.1008	109.9514	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
27/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17021	18	17	18	0.00
27/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10024	11	10	11	0.00
27/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7288	8	7	8	250.00
27/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12700	14	13	14	0.00
27/02/2026	R035 On 06-August-26	7.70	Call	Bond Future	444	1	0	1	5,000.00
27/02/2026	R035 On 06-August-26	7.90	Call	Bond Future	930	1	1	1	0.00
27/02/2026	R035 On 06-August-26	8.34	Call	Bond Future	2668	3	3	3	0.00
27/02/2026	R035 On 06-August-26	7.95	Call	Bond Future	1086	2	1	2	5,000.00
27/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4527	5	5	5	350.00
27/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2437	3	2	3	1,000.00
27/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4952	6	5	6	1,000.00
27/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8220	9	8	9	0.00
27/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9969	11	10	11	0.00
27/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7233	8	7	8	0.00
27/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6796	8	7	8	200.00
27/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9534	10	10	10	0.00
27/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12225	13	12	13	0.00
27/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	26	0	0	0	200.00
27/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	70	0	0	0	200.00
27/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	174	0	0	0	0.00
27/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	149	0	0	0	350.00
27/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	377	0	0	0	0.00
27/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	61	0	0	0	350.00
27/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	107	0	0	0	1,000.00
27/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	325	0	0	0	0.00
27/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	841	1	1	1	0.00
27/02/2026	R035 On 06-August-26	8.34	Put	Bond Future	763	1	1	1	5,000.00
27/02/2026	R035 On 06-August-26	7.95	Put	Bond Future	1618	1	2	1	0.00
27/02/2026	R035 On 06-August-26	7.90	Put	Bond Future	1780	1	2	1	0.00
27/02/2026	R035 On 06-August-26	7.70	Put	Bond Future	2577	2	3	2	0.00
27/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	20	0	0	0	250.00
27/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	60	0	0	0	250.00
27/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	147	0	0	0	0.00
27/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	1	0	0	0	0.00
27/02/2026	R035 On 05-November-26			Bond Future	8.08	107.3501	106.4883	107.3501	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
27/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11296	12	11	12	0.00
27/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4968	6	5	6	200.00
27/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10107	11	10	11	0.00
27/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7508	8	8	8	0.00
27/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3398	4	3	4	0.00
27/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5820	7	6	7	0.00
27/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1412	2	1	2	600.00
27/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	502	0	1	0	600.00
27/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1009	1	1	1	600.00
27/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2064	2	2	2	0.00
27/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	315	0	0	0	200.00
27/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	633	0	1	0	0.00
27/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	160	0	0	0	200.00
27/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	116	0	0	0	0.00
27/02/2026	R035 On 04-February-27			Bond Future	8.13	109.1973	108.3194	109.1973	0.00
27/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5905	7	6	7	0.00
27/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	730	1	1	1	0.00
27/02/2026	R035 On 06-May-27			Bond Future	8.18	106.5300	105.6386	106.5300	0.00
27/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2613	3	3	3	0.00
27/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2234	2	2	2	0.00
27/02/2026	R038 On 07-May-26			Bond Future	8.40	120.8197	119.6177	120.8197	4,043.00
27/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	21769	23	22	23	0.00
27/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R038 On 06-August-26			Bond Future	8.44	122.9798	121.7492	122.9798	0.00
27/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23393	25	23	25	0.00
27/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	1	0	0	0	0.00
27/02/2026	R038 On 05-November-26			Bond Future	8.49	119.6209	118.3732	119.6209	0.00
27/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16269	18	16	18	0.00
27/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	102	0	0	0	0.00
27/02/2026	R038 On 04-February-27			Bond Future	8.55	121.6782	120.4076	121.6782	0.00
27/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	8739	10	9	10	0.00
27/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	856	1	1	1	0.00
27/02/2026	R038 On 06-May-27			Bond Future	8.62	118.2382	116.9476	118.2382	0.00
27/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3699	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2982	2	3	2	0.00
27/02/2026	R053 On 07-May-26			Bond Future	8.55	135.1610	133.5306	135.1610	76,855.00
27/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32755	34	33	34	0.00
27/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R053 On 06-August-26			Bond Future	8.58	137.5775	135.9100	137.5775	0.00
27/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36799	38	37	38	0.00
27/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	1	0	0	0	0.00
27/02/2026	R053 On 05-November-26			Bond Future	8.62	134.0925	132.4008	134.0925	0.00
27/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27731	29	28	29	0.00
27/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	106	0	0	0	0.00
27/02/2026	R053 On 04-February-27			Bond Future	8.66	136.3990	134.6765	136.3990	0.00
27/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	16580	18	17	18	0.00
27/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1176	1	1	1	0.00
27/02/2026	R053 On 06-May-27			Bond Future	8.71	132.8281	131.0782	132.8281	0.00
27/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	7100	8	7	8	0.00
27/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4460	4	4	4	0.00
27/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
27/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	69	0	0	0	0.00
27/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	69	0	0	0	0.00
27/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
27/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	71	0	0	0	0.00
27/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	71	0	0	0	0.00
27/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
27/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	44	0	0	0	0.00
27/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	44	0	0	0	0.00
27/02/2026	R202 On 07-May-26			Bond Future	306.31	304.4733	306.3113	304.4733	772.00
27/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	28761	27	29	27	0.00
27/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R202 On 06-August-26			Bond Future	306.45	304.5965	306.4496	304.5965	253.00
27/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	27590	26	28	26	0.00
27/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R202 On 05-November-26			Bond Future	311.82	309.9231	311.8190	309.9231	0.00
27/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	31359	29	31	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
27/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R202 On 04-February-27			Bond Future	311.77	309.8489	311.7736	309.8489	0.00
27/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	17044	15	17	15	0.00
27/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R202 On 06-May-27			Bond Future	317.08	315.1185	317.0795	315.1185	0.00
27/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	10089	8	10	8	0.00
27/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R209 On 07-May-26			Bond Future	8.16	88.7475	87.9284	88.7475	45,556.00
27/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15759	17	16	17	0.00
27/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R209 On 06-August-26			Bond Future	8.19	90.3341	89.4951	90.3341	3,614.00
27/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16829	18	17	18	0.00
27/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	1	0	0	0	0.00
27/02/2026	R209 On 05-November-26			Bond Future	8.23	88.7430	87.8926	88.7430	0.00
27/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11401	12	11	12	0.00
27/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	95	0	0	0	0.00
27/02/2026	R209 On 04-February-27			Bond Future	8.28	90.2699	89.4037	90.2699	0.00
27/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6182	7	6	7	0.00
27/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1243	2	1	2	3,237.00
27/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4727	6	5	6	0.00
27/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	908	1	1	1	3,237.00
27/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2723	2	3	2	0.00
27/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	634	1	1	1	0.00
27/02/2026	R209 On 06-May-27			Bond Future	8.34	88.6347	87.7550	88.6347	0.00
27/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2556	3	3	3	0.00
27/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2156	2	2	2	0.00
27/02/2026	R210 On 07-May-26			Bond Future	261.02	260.9159	261.0218	260.9159	1,191.00
27/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5622	6	6	6	0.00
27/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R210 On 06-August-26			Bond Future	265.74	265.6447	265.7370	265.6447	0.00
27/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5897	6	6	6	0.00
27/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R210 On 05-November-26			Bond Future	266.88	266.7736	266.8761	266.7736	0.00
27/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13546	13	14	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
27/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R210 On 04-February-27			Bond Future	271.53	271.4273	271.5285	271.4273	0.00
27/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5499	5	5	5	0.00
27/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R210 On 06-May-27			Bond Future	272.58	272.4737	272.5789	272.4737	0.00
27/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1449	1	1	1	0.00
27/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R213 On 07-May-26			Bond Future	7.39	100.0378	99.8145	100.0378	82,402.00
27/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8970	9	9	9	0.00
27/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R213 On 06-August-26			Bond Future	7.40	101.8263	101.5932	101.8263	0.00
27/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8183	8	8	8	0.00
27/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	6	0	0	0	0.00
27/02/2026	R213 On 05-November-26			Bond Future	7.43	100.0352	99.8014	100.0352	0.00
27/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4770	5	5	5	0.00
27/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	158	0	0	0	0.00
27/02/2026	R213 On 04-February-27			Bond Future	7.47	101.7568	101.5179	101.7568	0.00
27/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2746	3	3	3	0.00
27/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	485	0	0	0	0.00
27/02/2026	R213 On 06-May-27			Bond Future	7.52	99.9158	99.6739	99.9158	0.00
27/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1322	2	1	2	0.00
27/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1180	1	1	1	0.00
27/02/2026	R214 On 07-May-26			Bond Future	8.51	85.5244	84.5096	85.5244	39,547.00
27/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18566	20	19	20	0.00
27/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R214 On 06-August-26			Bond Future	8.55	87.0534	86.0156	87.0534	0.00
27/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20390	21	20	21	0.00
27/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	1	0	0	0	0.00
27/02/2026	R214 On 05-November-26			Bond Future	8.59	85.2608	84.2079	85.2608	0.00
27/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14928	16	15	16	0.00
27/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	71	0	0	0	0.00
27/02/2026	R214 On 04-February-27			Bond Future	8.64	86.7281	85.6560	86.7281	0.00
27/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8914	10	9	10	0.00
27/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	650	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
27/02/2026	R214 On 06-May-27			Bond Future	8.70	84.8881	83.7990	84.8881	0.00
27/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3744	4	4	4	0.00
27/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2476	2	2	2	0.00
27/02/2026	R248 On 07-May-26			Bond Future	8.65	103.9111	102.6553	103.9111	288,880.00
27/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	24175	25	24	25	0.00
27/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	201	0	0	0	1,620.00
27/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1708	2	2	2	1,620.00
27/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	5242	6	5	6	0.00
27/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	5324	6	5	6	0.00
27/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	268	0	0	0	0.00
27/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	277	0	0	0	0.00
27/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1251	1	1	1	0.00
27/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	3761	3	4	3	0.00
27/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R248 On 06-August-26			Bond Future	8.69	105.7688	104.4845	105.7688	0.00
27/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27636	29	28	29	0.00
27/02/2026	R248 On 06-August-26	9.00	Call	Bond Future	4259	5	4	5	0.00
27/02/2026	R248 On 06-August-26	10.00	Call	Bond Future	11799	13	12	13	0.00
27/02/2026	R248 On 06-August-26	10.00	Put	Bond Future	254	0	0	0	1,762.00
27/02/2026	R248 On 06-August-26	9.00	Put	Bond Future	1328	1	1	1	1,762.00
27/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	1	0	0	0	0.00
27/02/2026	R248 On 05-November-26			Bond Future	8.73	103.1586	101.8556	103.1586	0.00
27/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20709	22	21	22	0.00
27/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	78	0	0	0	0.00
27/02/2026	R248 On 04-February-27			Bond Future	8.78	104.9336	103.6070	104.9336	0.00
27/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	12281	13	12	13	0.00
27/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	814	1	1	1	0.00
27/02/2026	R248 On 06-May-27			Bond Future	8.83	102.2581	100.9103	102.2581	0.00
27/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	5184	6	5	6	0.00
27/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3173	3	3	3	0.00
27/02/2026	R2R9 On 07-May-26			Bond Future	8.49	113.1280	111.8455	113.1280	0.00
27/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	100996	102	101	102	0.00
27/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R2R9 On 06-August-26			Bond Future	8.53	115.1505	113.8384	115.1505	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
27/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100719	102	101	102	0.00
27/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R2R9 On 05-November-26			Bond Future	8.58	112.1606	110.8297	112.1606	0.00
27/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99860	101	100	101	0.00
27/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R2R9 On 04-February-27			Bond Future	8.64	114.0897	112.7345	114.0897	0.00
27/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9526	11	10	11	0.00
27/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	244	0	0	0	0.00
27/02/2026	R2R9 On 06-May-27			Bond Future	8.70	111.0265	109.6498	111.0265	0.00
27/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3659	5	4	5	0.00
27/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2695	2	3	2	0.00
27/02/2026	R4R2 On 07-May-26			Bond Future	8.61	115.3395	114.0904	115.3395	3,310.00
27/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	103001	104	103	104	0.00
27/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R4R2 On 06-August-26			Bond Future	8.66	117.4015	116.1233	117.4015	0.00
27/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102706	104	103	104	0.00
27/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R4R2 On 05-November-26			Bond Future	8.71	114.3244	113.0281	114.3244	0.00
27/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101806	103	102	103	0.00
27/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
27/02/2026	R4R2 On 04-February-27			Bond Future	8.76	116.2907	114.9707	116.2907	0.00
27/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11572	13	12	13	0.00
27/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	210	0	0	0	0.00
27/02/2026	R4R2 On 06-May-27			Bond Future	8.82	113.1384	111.7975	113.1384	0.00
27/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4418	5	4	5	0.00
27/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	2865	3	3	3	0.00
27/02/2026	RR87 On 07-May-26			Bond Future	6.77	103.0618	103.0459	103.0618	0.00
27/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	54	0	0	0	0.00
27/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	33	0	0	0	0.00
27/02/2026	RR87 On 06-August-26			Bond Future	6.47	101.1754	101.1524	101.1754	0.00
27/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	63	0	0	0	0.00
27/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	40	0	0	0	0.00
27/02/2026	RR87 On 05-November-26			Bond Future	5.19	102.9204	102.9005	102.9204	0.00
27/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	26	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
27/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	16	0	0	0	0.00
27/02/2026	RR88 On 07-May-26			Bond Future	6.80	106.4808	106.4321	106.4808	0.00
27/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	168	0	0	0	0.00
27/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	109	0	0	0	0.00
27/02/2026	RR88 On 06-August-26			Bond Future	6.74	105.4646	105.4124	105.4646	0.00
27/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	251	0	0	0	0.00
27/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	186	0	0	0	0.00
27/02/2026	RR88 On 05-November-26			Bond Future	6.65	106.7108	106.6582	106.7108	0.00
27/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	275	0	0	0	0.00
27/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	214	0	0	0	0.00
27/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00