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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	2029 On 05-February-26			Bond Future	144.9487	144.7992	144.9487	144.7992	1,850
17/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4838.7300	4689.1500	4.8387	4.6892	0
17/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2029 On 07-May-26			Bond Future	146.1198	145.9627	146.1198	145.9627	2,542
17/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4299.7700	4142.6900	4.2998	4.1427	0
17/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2029 On 06-August-26			Bond Future	148.7948	148.6342	148.7948	148.6342	0
17/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4694.8400	4534.2000	4.6948	4.5342	0
17/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2029 On 05-November-26			Bond Future	149.9457	149.7768	149.9457	149.7768	0
17/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2385.6900	2216.7700	2.3857	2.2168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2029 On 04-February-27			Bond Future	152.5626	152.3894	152.5626	152.3894	0
17/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2842.6300	2669.4100	2.8426	2.6694	0
17/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2030 On 05-February-26			Bond Future	7.5225	7.5650	101.8310	101.6861	163,904
17/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6452.2400	6307.3600	6.4522	6.3074	0
17/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0700	0.1300	0.0001	0.0001	0
17/12/2025	2030 On 07-May-26			Bond Future	7.5498	7.5957	103.6509	103.5032	5,487
17/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	211.0400	181.1700	0.2110	0.1812	1,000
17/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1313.3400	1431.1900	1.3133	1.4312	0
17/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	992.0400	908.0100	0.9920	0.9080	1,000
17/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	477.3600	541.0500	0.4774	0.5411	0
17/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1495.8200	1393.6900	1.4958	1.3937	0
17/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	311.3400	356.9300	0.3113	0.3569	1,000
17/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5742.0900	5598.2200	5.7421	5.5982	0
17/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	18.7000	22.5500	0.0187	0.0226	0
17/12/2025	2030 On 06-August-26			Bond Future	7.5807	7.6306	101.5142	101.3633	19,282
17/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	333.2900	295.3100	0.3333	0.2953	1,000
17/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1461.7300	1574.6400	1.4617	1.5746	0
17/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1104.9800	1024.3100	1.1050	1.0243	1,000
17/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	714.9400	785.1600	0.7149	0.7852	0
17/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1876.9200	1773.4000	1.8769	1.7734	0
17/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	440.4200	487.7900	0.4404	0.4878	1,000
17/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4905.8300	4767.1900	4.9058	4.7672	0
17/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	95.3600	107.6100	0.0954	0.1076	0
17/12/2025	2030 On 05-November-26			Bond Future	7.6147	7.6692	103.2821	103.1279	0
17/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2594.3500	2480.4300	2.5944	2.4804	0
17/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	427.6500	467.9600	0.4277	0.4680	0
17/12/2025	2030 On 04-February-27			Bond Future	7.6722	7.7323	101.0528	100.8949	0
17/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1339.9700	1256.0600	1.3400	1.2561	0
17/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	952.1900	1026.1400	0.9522	1.0261	0
17/12/2025	2031 On 05-February-26			Bond Future	112.6200	112.6264	112.6200	112.6264	1,156
17/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	919.8800	928.9800	0.9199	0.9290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	59.8500	62.5900	0.0599	0.0626	0
17/12/2025	2031 On 07-May-26			Bond Future	114.6603	114.6665	114.6603	114.6665	736
17/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1030.8800	1038.4700	1.0309	1.0385	0
17/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	210.5800	211.9700	0.2106	0.2120	0
17/12/2025	2031 On 06-August-26			Bond Future	114.3451	114.3427	114.3451	114.3427	680
17/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	958.6800	959.8200	0.9587	0.9598	0
17/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	423.5500	427.1400	0.4236	0.4271	0
17/12/2025	2031 On 05-November-26			Bond Future	116.3635	116.3601	116.3635	116.3601	0
17/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	4875.4600	4872.1700	4.8755	4.8722	0
17/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.9800	2.0500	0.0020	0.0021	0
17/12/2025	2031 On 04-February-27			Bond Future	115.9461	115.9330	115.9461	115.9330	0
17/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	697.1500	693.1100	0.6972	0.6931	0
17/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	931.0400	940.0800	0.9310	0.9401	0
17/12/2025	2032 On 05-February-26			Bond Future	7.9422	7.9745	104.4708	104.3149	127,196
17/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	10040.4900	9884.6500	10.0405	9.8847	0
17/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.0900	0.1500	0.0001	0.0002	0
17/12/2025	2032 On 07-May-26			Bond Future	7.9805	8.0146	102.1789	102.0201	37,710
17/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9494.9900	9339.3700	9.4950	9.3394	0
17/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	19.6300	22.8200	0.0196	0.0228	0
17/12/2025	2032 On 06-August-26			Bond Future	8.0214	8.0575	104.0247	103.8625	0
17/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8982.1700	8827.8000	8.9822	8.8278	0
17/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	74.8800	82.7000	0.0749	0.0827	0
17/12/2025	2032 On 05-November-26			Bond Future	8.0723	8.1107	101.6791	101.5134	0
17/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5008.9300	4875.1400	5.0089	4.8751	0
17/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	440.3700	472.3300	0.4404	0.4723	0
17/12/2025	2032 On 04-February-27			Bond Future	8.1405	8.1814	103.4277	103.2582	0
17/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2610.6800	2509.6600	2.6107	2.5097	0
17/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1215.5800	1284.0700	1.2156	1.2841	0
17/12/2025	2033 On 05-February-26			Bond Future	142.4425	142.3566	142.4425	142.3566	2,698
17/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9562.5300	9476.6200	9.5625	9.4766	0
17/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2033 On 07-May-26			Bond Future	143.4656	143.3734	143.4656	143.3734	10,592
17/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8305.6200	8213.4200	8.3056	8.2134	0

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17/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2033 On 06-August-26			Bond Future	146.0922	145.9976	146.0922	145.9976	0
17/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11842.1500	11747.6000	11.8422	11.7476	0
17/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2033 On 05-November-26			Bond Future	147.0925	146.9903	147.0925	146.9903	0
17/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9832.4900	9730.2600	9.8325	9.7303	0
17/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2033 On 04-February-27			Bond Future	149.6598	149.5544	149.6598	149.5544	0
17/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	6949.7500	6844.4400	6.9498	6.8444	0
17/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2037 On 05-February-26			Bond Future	8.7852	8.8074	98.2478	98.0953	122,427
17/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5740.8100	5598.9400	5.7408	5.5989	0
17/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	42.6500	53.3100	0.0427	0.0533	11,500
17/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8494.3900	8344.5300	8.4944	8.3445	0
17/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	7.9900	10.6600	0.0080	0.0107	11,500
17/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11741.6000	11589.5700	11.7416	11.5896	0
17/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	1.1600	1.6600	0.0012	0.0017	0
17/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	13166.3400	13013.9800	13.1663	13.0140	1,970
17/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0.3400	0.5100	0.0003	0.0005	0
17/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14834.2000	14681.7000	14.8342	14.6817	0
17/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	0
17/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15705.3500	15552.8300	15.7054	15.5528	0
17/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
17/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15921.1600	15768.6400	15.9212	15.7686	1,030
17/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
17/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18347.4900	18194.9600	18.3475	18.1950	0
17/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20426.5900	20274.0600	20.4266	20.2741	0
17/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
17/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22669.7200	22517.1900	22.6697	22.5172	0
17/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
17/12/2025	2037 On 07-May-26			Bond Future	8.8431	8.8662	100.0037	99.8482	87,488
17/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2184.3000	2101.5900	2.1843	2.1016	1,500
17/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1135.4500	1208.2000	1.1355	1.2082	0

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17/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4686.9600	4568.3800	4.6870	4.5684	1,500
17/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	459.2400	496.1200	0.4592	0.4961	0
17/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7923.2500	7784.2600	7.9233	7.7843	0
17/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	172.5300	189.0000	0.1725	0.1890	1,500
17/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12941.5200	12790.9100	12.9415	12.7909	142
17/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	41.7900	46.6400	0.0418	0.0466	0
17/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14937.7400	14784.4400	14.9377	14.7844	0
17/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	15.9700	18.1300	0.0160	0.0181	0
17/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20456.4800	20301.1200	20.4565	20.3011	0
17/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.4700	0.5700	0.0005	0.0006	142
17/12/2025	2037 On 06-August-26			Bond Future	8.9050	8.9291	97.5504	97.3917	2,539
17/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7495.5100	7365.7800	7.4955	7.3658	2,541
17/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	497.8600	526.8600	0.4979	0.5269	0
17/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	11159.8900	11015.8700	11.1599	11.0159	0
17/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	224.6500	239.3600	0.2247	0.2394	2,541
17/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	14309.7900	14158.0300	14.3098	14.1580	0
17/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	91.8500	98.8200	0.0919	0.0988	2,541
17/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16402.8600	16247.5700	16.4029	16.2476	0
17/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	39.4100	42.8500	0.0394	0.0429	0
17/12/2025	2037 On 05-November-26			Bond Future	8.9670	8.9921	99.2490	99.0868	0
17/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4582.6900	4479.5800	4.5827	4.4796	4,490
17/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1462.0500	1521.1400	1.4621	1.5211	0
17/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8406.1500	8275.1800	8.4062	8.2752	0
17/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	674.3100	705.5400	0.6743	0.7055	4,490
17/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10416.0300	10276.5100	10.4160	10.2765	0
17/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	464.6000	487.2800	0.4646	0.4873	0
17/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11499.5600	11356.5500	11.4996	11.3566	0
17/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	383.8300	403.0200	0.3838	0.4030	4,490
17/12/2025	2037 On 04-February-27			Bond Future	9.0411	9.0673	96.6995	96.5336	0
17/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4624.0400	4520.5600	4.6240	4.5206	0
17/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1714.6900	1777.1600	1.7147	1.7772	0
17/12/2025	2038 On 05-February-26			Bond Future	156.9715	157.4654	156.9715	157.4654	2,539
17/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	13771.4600	14265.3900	13.7715	14.2654	0
17/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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17/12/2025	2038 On 07-May-26			Bond Future	159.8153	160.3176	159.8153	160.3176	440
17/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15285.2600	15787.6400	15.2853	15.7876	0
17/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2038 On 06-August-26			Bond Future	160.5491	161.0526	160.5491	161.0526	0
17/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	15829.1300	16332.5700	15.8291	16.3326	0
17/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2038 On 05-November-26			Bond Future	163.3839	163.8951	163.3839	163.8951	0
17/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17073.8500	17585.0700	17.0739	17.5851	0
17/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2038 On 04-February-27			Bond Future	164.0132	164.5241	164.0132	164.5241	0
17/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10183.2300	10694.0500	10.1832	10.6941	0
17/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2040 On 05-February-26			Bond Future	9.1788	9.1962	98.8513	98.7177	75,183
17/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	569.3200	541.8200	0.5693	0.5418	13,500
17/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1569.3700	1675.4900	1.5694	1.6755	0
17/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1124.9100	1076.0300	1.1249	1.0760	14,000
17/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	961.6800	1046.4200	0.9617	1.0464	0
17/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	2156.2500	2078.6900	2.1563	2.0787	0
17/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	471.9000	527.9600	0.4719	0.5280	13,500
17/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4733.1300	4619.0800	4.7331	4.6191	14,000
17/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	105.9400	125.5100	0.1059	0.1255	0
17/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7738.8000	7610.6000	7.7388	7.6106	0
17/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	20.9600	26.3800	0.0210	0.0264	14,000
17/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8481.3800	8351.6200	8.4814	8.3516	680
17/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	13.9000	17.7600	0.0139	0.0178	0
17/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	11122.1000	10989.6200	11.1221	10.9896	0
17/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	3.2900	4.4300	0.0033	0.0044	8,180
17/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13658.3800	13525.1200	13.6584	13.5251	0
17/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	0.8800	1.2400	0.0009	0.0012	680
17/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15731.0900	15597.5500	15.7311	15.5976	0
17/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.1500	0.2300	0.0002	0.0002	0
17/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17672.4400	17538.8300	17.6724	17.5388	475
17/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
17/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	25244.6300	25111.0100	25.2446	25.1110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
17/12/2025	2040 On 07-May-26			Bond Future	9.2430	9.2610	100.6179	100.4818	8,000
17/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10383.1300	10260.0200	10.3831	10.2600	1,460
17/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	160.7600	173.7900	0.1608	0.1738	0
17/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12969.6200	12841.2500	12.9696	12.8413	0
17/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	86.7600	94.5300	0.0868	0.0945	0
17/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	16216.1900	16082.7700	16.2162	16.0828	0
17/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	24.4000	27.1200	0.0244	0.0271	0
17/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16504.4500	16370.7400	16.5045	16.3707	0
17/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	21.2800	23.7100	0.0213	0.0237	1,460
17/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18264.6700	18129.6800	18.2647	18.1297	0
17/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	8.8100	9.9600	0.0088	0.0100	0
17/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19319.1800	19183.7500	19.3192	19.1838	0
17/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	4.9800	5.6900	0.0050	0.0057	1,460
17/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20998.4000	20862.5600	20.9984	20.8626	0
17/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	1.8800	2.1800	0.0019	0.0022	0
17/12/2025	2040 On 06-August-26			Bond Future	9.3113	9.3300	97.9252	97.7860	7,265
17/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18535.8200	18399.9700	18.5358	18.4000	0
17/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	44.5000	47.7900	0.0445	0.0478	0
17/12/2025	2040 On 05-November-26			Bond Future	9.3791	9.3985	99.6302	99.4879	0
17/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5353.5500	5262.8200	5.3536	5.2628	2,300
17/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1564.1900	1615.7200	1.5642	1.6157	0
17/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9596.5300	9482.3100	9.5965	9.4823	0
17/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	739.8000	767.8400	0.7398	0.7678	2,300
17/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11819.9400	11698.3400	11.8199	11.6983	0
17/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	515.3400	536.0000	0.5153	0.5360	0
17/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	13010.9200	12886.2900	13.0109	12.8863	0
17/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	428.7900	446.4200	0.4288	0.4464	2,300
17/12/2025	2040 On 04-February-27			Bond Future	9.4580	9.4782	96.8366	96.6909	0
17/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5412.6500	5324.2300	5.4127	5.3242	0
17/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2092.4400	2149.7100	2.0924	2.1497	0
17/12/2025	2043 On 05-February-26			Bond Future	122.1849	122.1920	122.1849	122.1920	0
17/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12524.8700	12531.9700	12.5249	12.5320	0
17/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	2043 On 07-May-26			Bond Future	124.3984	124.4054	124.3984	124.4054	0
17/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12698.3903	12705.4141	12.6984	12.7054	0
17/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0303	0.0341	0.0000	0.0000	0
17/12/2025	2043 On 06-August-26			Bond Future	123.8318	123.8287	123.8318	123.8287	0
17/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12953.1203	12950.1224	12.9531	12.9501	0
17/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1.3103	1.3824	0.0013	0.0014	0
17/12/2025	2043 On 05-November-26			Bond Future	126.0175	126.0134	126.0175	126.0134	0
17/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13183.9486	13180.0367	13.1839	13.1800	0
17/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	6.4586	6.6667	0.0065	0.0067	0
17/12/2025	2043 On 04-February-27			Bond Future	125.3327	125.3173	125.3327	125.3173	0
17/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7954.6089	7942.9355	7.9546	7.9429	0
17/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	251.9389	255.6555	0.2519	0.2557	0
17/12/2025	2044 On 05-February-26			Bond Future	9.3835	9.3957	94.7846	94.6839	60,313
17/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4995.0200	4911.5600	4.9950	4.9116	0
17/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	110.6300	127.8900	0.1106	0.1279	0
17/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5499.2400	5412.7000	5.4992	5.4127	9,000
17/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	84.8500	99.0300	0.0849	0.0990	0
17/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	11349.7200	11250.2800	11.3497	11.2503	9,000
17/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	4.2900	5.5700	0.0043	0.0056	0
17/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13664.5700	13564.3400	13.6646	13.5643	0
17/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	1.3700	1.8600	0.0014	0.0019	4,500
17/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14942.9000	14842.4700	14.9429	14.8425	0
17/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	0.7500	1.0400	0.0008	0.0010	9,000
17/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	15257.5200	15157.0600	15.2575	15.1571	0
17/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0.6500	0.9100	0.0007	0.0009	4,500
17/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15632.4000	15531.8700	15.6324	15.5319	0
17/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0.4600	0.6500	0.0005	0.0007	0
17/12/2025	2044 On 07-May-26		Call	Bond Future	1021.6200	1006.3700	1.0216	1.0064	0
17/12/2025	2044 On 07-May-26			Bond Future	9.4467	9.4593	96.4785	96.3758	65,342
17/12/2025	2044 On 07-May-26		Put	Bond Future	4543.1400	4630.5400	4.5431	4.6305	0
17/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	5078.0500	5009.8400	5.0781	5.0098	0
17/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	732.3000	766.7400	0.7323	0.7667	15,000
17/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16562.3700	16462.9200	16.5624	16.4629	0
17/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	35.6400	38.8400	0.0356	0.0388	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	2044 On 06-August-26			Bond Future	9.5135	9.5266	93.8363	93.7313	7,681
17/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19557.6800	19455.7700	19.5577	19.4558	0
17/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	51.0000	54.0600	0.0510	0.0541	0
17/12/2025	2044 On 05-November-26			Bond Future	9.5794	9.5930	95.4700	95.3626	0
17/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	13016.9900	12925.9400	13.0170	12.9259	0
17/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	519.9700	536.3700	0.5200	0.5364	0
17/12/2025	2044 On 04-February-27			Bond Future	9.6551	9.6692	92.7300	92.6198	0
17/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	6088.7500	6022.3600	6.0888	6.0224	0
17/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2127.6600	2171.4600	2.1277	2.1715	0
17/12/2025	2046 On 05-February-26			Bond Future	140.1561	140.9983	140.1561	140.9983	12,410
17/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	18506.0600	19348.2700	18.5061	19.3483	0
17/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2046 On 07-May-26			Bond Future	140.4089	141.2592	140.4089	141.2592	5,789
17/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	15458.9000	16309.1700	15.4589	16.3092	0
17/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2046 On 06-August-26			Bond Future	142.9794	143.8444	142.9794	143.8444	0
17/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	20599.3700	21464.4000	20.5994	21.4644	0
17/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2046 On 05-November-26			Bond Future	143.1834	144.0558	143.1834	144.0558	0
17/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	17703.4200	18575.7700	17.7034	18.5758	0
17/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2046 On 04-February-27			Bond Future	145.6811	146.5674	145.6811	146.5674	0
17/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	14591.1200	15477.4400	14.5911	15.4774	0
17/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2050 On 05-February-26			Bond Future	141.3936	142.3750	141.3936	142.3750	11,608
17/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	18573.6100	19554.9800	18.5736	19.5550	0
17/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2050 On 07-May-26			Bond Future	143.9554	144.9542	143.9554	144.9542	4,988
17/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	19885.3900	20884.1700	19.8854	20.8842	0
17/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2050 On 06-August-26			Bond Future	144.1495	145.1571	144.1495	145.1571	0
17/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	20879.5200	21887.1400	20.8795	21.8871	0
17/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	2050 On 05-November-26			Bond Future	146.6949	147.7192	146.6949	147.7192	0
17/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	22854.9000	23879.2100	22.8549	23.8792	0
17/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	2050 On 04-February-27			Bond Future	146.7782	147.8109	146.7782	147.8109	0
17/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	14388.2200	15420.9200	14.3882	15.4209	0
17/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	AL37 On 05-February-26			Index Future	1258.9630	1257.0900	1258.9630	1,257.0900	0
17/12/2025	AL37 On 07-May-26			Index Future	1281.4630	1279.5550	1281.4630	1,279.5550	0
17/12/2025	AL37 On 06-August-26			Index Future	1304.3720	1302.4270	1304.3720	1,302.4270	0
17/12/2025	AL37 On 05-November-26			Index Future	1327.3720	1325.3870	1327.3720	1,325.3870	0
17/12/2025	AL37 On 04-February-27			Index Future	1350.2620	1348.2350	1350.2620	1,348.2350	0
17/12/2025	AL7T On 05-February-26			Index Future	1618.8840	1617.1070	1618.8840	1,617.1070	0
17/12/2025	AL7T On 07-May-26			Index Future	1647.8180	1646.0060	1647.8180	1,646.0060	0
17/12/2025	AL7T On 06-August-26			Index Future	1677.2760	1675.4280	1677.2760	1,675.4280	0
17/12/2025	AL7T On 05-November-26			Index Future	1706.8520	1704.9630	1706.8520	1,704.9630	0
17/12/2025	AL7T On 04-February-27			Index Future	1736.2850	1734.3550	1736.2850	1,734.3550	0
17/12/2025	ALBI On 05-February-26			Index Future	1362.3280	1360.7230	1362.3280	1,360.7230	79
17/12/2025	ALBI On 07-May-26			Index Future	1386.6760	1385.0410	1386.6760	1,385.0410	0
17/12/2025	ALBI On 06-August-26			Index Future	1411.4650	1409.7970	1411.4650	1,409.7970	0
17/12/2025	ALBI On 05-November-26			Index Future	1436.3540	1434.6500	1436.3540	1,434.6500	0
17/12/2025	ALBI On 04-February-27			Index Future	1461.1230	1459.3820	1461.1230	1,459.3820	0
17/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	ES33 On 05-February-26			Bond Future	8.8902	8.9081	95.4963	95.4038	0
17/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12300.7800	12208.3600	12.3008	12.2084	0
17/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	ES33 On 07-May-26			Bond Future	8.9596	8.9784	93.4330	93.3387	0
17/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12552.4500	12458.1600	12.5525	12.4582	0
17/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	ES33 On 06-August-26			Bond Future	9.0329	9.0527	95.1431	95.0466	0
17/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13274.5000	13178.0000	13.2745	13.1780	0
17/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	ES33 On 05-November-26			Bond Future	9.1191	9.1399	93.0305	92.9317	0
17/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7702.1200	7603.2600	7.7021	7.6033	0
17/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	ES33 On 04-February-27			Bond Future	9.2249	9.2469	94.6511	94.5496	0
17/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	2154.5200	2053.0700	2.1545	2.0531	0
17/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	ES42 On 05-February-26			Bond Future	9.6128	9.6304	93.4504	93.3172	0
17/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14850.6800	14717.4500	14.8507	14.7175	0
17/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	ES42 On 07-May-26			Bond Future	9.6821	9.7003	90.8790	90.7432	0
17/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	16237.5500	16101.7700	16.2376	16.1018	0
17/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	ES42 On 06-August-26			Bond Future	9.7527	9.7716	92.5421	92.4033	0
17/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	18067.7300	17928.9500	18.0677	17.9290	0
17/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	ES42 On 05-November-26			Bond Future	9.8292	9.8488	89.9117	89.7698	0
17/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11946.8900	11805.0200	11.9469	11.8050	0
17/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	ES42 On 04-February-27			Bond Future	9.9154	9.9357	91.4762	91.3310	0
17/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2616.3200	2471.0900	2.6163	2.4711	0
17/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	GOVI On 05-February-26			GOVI	1336.9940	1335.4280	1336.9940	1,335.4280	606
17/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1869940.0000	1854280.0000	186.9940	185.4280	0
17/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	GOVI On 07-May-26			GOVI	1360.8890	1359.2930	1360.8890	1,359.2930	42
17/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1838890.0000	1822930.0000	183.8890	182.2930	0
17/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	GOVI On 06-August-26			GOVI	1385.2180	1383.5900	1385.2180	1,383.5900	0
17/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1962180.0000	1945900.0000	196.2180	194.5900	0
17/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	GOVI On 05-November-26			GOVI	1409.6440	1407.9810	1409.6440	1,407.9810	0
17/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1326440.0000	1309810.0000	132.6440	130.9810	0
17/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	GOVI On 04-February-27			GOVI	1433.9520	1432.2520	1433.9520	1,432.2520	0
17/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	649520.0000	632520.0000	64.9520	63.2520	0
17/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/12/2025	I258 On 05-February-26			Bond Future	127.7249	128.4927	127.7249	128.4927	0
17/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16074.9000	16842.7400	16.0749	16.8427	0
17/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	I258 On 07-May-26			Bond Future	130.0387	130.8203	130.0387	130.8203	0
17/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16309.3868	17090.7168	16.3094	17.0907	0
17/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.6768	0.4268	0.0007	0.0004	0
17/12/2025	I258 On 06-August-26			Bond Future	129.5755	130.3611	129.5755	130.3611	0
17/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	16637.3189	17419.7458	16.6373	17.4197	0
17/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	11.8589	8.6958	0.0119	0.0087	0
17/12/2025	I258 On 05-November-26			Bond Future	131.8626	132.6612	131.8626	132.6612	0
17/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	16954.6650	17744.1398	16.9547	17.7441	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	42.1150	32.9398	0.0421	0.0329	0
17/12/2025	I258 On 04-February-27			Bond Future	131.2801	132.0811	131.2801	132.0811	0
17/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	12750.7078	13493.9192	12.7507	13.4939	0
17/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	370.6378	312.7992	0.3706	0.3128	0
17/12/2025	IGOV On 05-February-26			Index Future	432.3570	433.4300	432.3570	433.4300	242
17/12/2025	IGOV On 07-May-26			Index Future	440.1900	441.2810	440.1900	441.2810	8
17/12/2025	IGOV On 06-August-26			Index Future	448.1630	449.2730	448.1630	449.2730	0
17/12/2025	IGOV On 05-November-26			Index Future	456.1680	457.2950	456.1680	457.2950	0
17/12/2025	IGOV On 04-February-27			Index Future	464.1350	465.2790	464.1350	465.2790	0
17/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/12/2025	R033 On 05-February-26			Bond Future	8.0740	8.1114	113.9274	113.7143	13,330
17/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12720.8600	12509.1100	12.7209	12.5091	0
17/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	3.2600	4.6100	0.0033	0.0046	0
17/12/2025	R033 On 07-May-26			Bond Future	8.1159	8.1553	110.9212	110.7041	0
17/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11755.2200	11552.0500	11.7552	11.5521	0
17/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	122.2400	136.1600	0.1222	0.1362	0
17/12/2025	R033 On 06-August-26			Bond Future	8.1602	8.2017	112.9249	112.7033	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10947.9300	10757.7200	10.9479	10.7577	0
17/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	477.3100	508.6500	0.4773	0.5087	0
17/12/2025	R033 On 05-November-26			Bond Future	8.2135	8.2574	109.8522	109.6260	0
17/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6795.4000	6631.9600	6.7954	6.6320	0
17/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1220.1100	1282.8600	1.2201	1.2829	0
17/12/2025	R033 On 04-February-27			Bond Future	8.2826	8.3291	111.7407	111.5096	0
17/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4347.2600	4217.8600	4.3473	4.2179	0
17/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2537.4900	2639.1800	2.5375	2.6392	0
17/12/2025	R035 On 05-February-26			Bond Future	8.3880	8.4000	107.0339	106.9576	84,027
17/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	1053.4100	1026.3100	1.0534	1.0263	0
17/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	658.8000	708.0100	0.6588	0.7080	16,000
17/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1911.5100	1868.0000	1.9115	1.8680	350
17/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	320.1900	352.9900	0.3202	0.3530	0
17/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	3032.1700	2974.7900	3.0322	2.9748	0
17/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	139.2700	158.2000	0.1393	0.1582	0
17/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4698.1500	4629.8800	4.6982	4.6299	0
17/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	43.5000	51.5400	0.0435	0.0515	350
17/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5340.2700	5269.6700	5.3403	5.2697	0
17/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	28.0000	33.7100	0.0280	0.0337	16,000
17/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7603.7900	7529.1100	7.6038	7.5291	0
17/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	5.9600	7.5900	0.0060	0.0076	350
17/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10593.0500	10517.0200	10.5931	10.5170	250
17/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	0.7600	1.0400	0.0008	0.0010	0
17/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	12070.3600	11994.1700	12.0704	11.9942	2,000
17/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0.2900	0.4100	0.0003	0.0004	0
17/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13304.3700	13228.0900	13.3044	13.2281	0
17/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.0800	0.1100	0.0001	0.0001	250
17/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13939.4300	13863.1400	13.9394	13.8631	0
17/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
17/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14724.9100	14648.6100	14.7249	14.6486	2,000
17/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
17/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	15036.5300	14960.2200	15.0365	14.9602	0
17/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
17/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15911.4900	15835.1800	15.9115	15.8352	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
17/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	22093.0100	22016.7000	22.0930	22.0167	0
17/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
17/12/2025	R035 On 07-May-26			Bond Future	8.4332	8.4456	104.4456	104.3678	34,632
17/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	968.7600	947.0100	0.9688	0.9470	1,000
17/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1866.5300	1922.6300	1.8665	1.9226	0
17/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2926.0000	2880.3700	2.9260	2.8804	1,000
17/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	731.5700	763.7900	0.7316	0.7638	0
17/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4985.7200	4926.7400	4.9857	4.9267	0
17/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	344.7400	363.6100	0.3447	0.3636	1,000
17/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7337.9400	7270.4200	7.3379	7.2704	250
17/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	157.1800	167.5100	0.1572	0.1675	0
17/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7445.7200	7377.9100	7.4457	7.3779	200
17/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	151.5700	161.6100	0.1516	0.1616	0
17/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7715.3600	7646.8600	7.7154	7.6469	350
17/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	138.5100	147.8600	0.1385	0.1479	0
17/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	10028.8700	9956.1400	10.0289	9.9561	0
17/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	65.6500	70.7700	0.0657	0.0708	250
17/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	10135.7800	10062.9100	10.1358	10.0629	0
17/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	63.4900	68.4700	0.0635	0.0685	200
17/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10402.6500	10329.4500	10.4027	10.3295	0
17/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	58.4300	63.0800	0.0584	0.0631	350
17/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12664.5900	12589.0300	12.6646	12.5890	0
17/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	24.6600	26.9500	0.0247	0.0270	250
17/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12768.1400	12692.4600	12.7681	12.6925	0
17/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	23.2800	25.4500	0.0233	0.0255	200
17/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	13026.6100	12950.6900	13.0266	12.9507	0
17/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	20.1200	22.0500	0.0201	0.0221	350
17/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13798.1800	13721.6600	13.7982	13.7217	0
17/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	12.8300	14.1600	0.0128	0.0142	0
17/12/2025	R035 On 06-August-26			Bond Future	8.4811	8.4942	106.3326	106.2529	56
17/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1263.7300	1239.1100	1.2637	1.2391	1,000
17/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2435.6200	2490.7200	2.4356	2.4907	0
17/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2759.7400	2719.0000	2.7597	2.7190	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1378.2600	1417.2400	1.3783	1.4172	0
17/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	3096.3400	3052.8700	3.0963	3.0529	1,000
17/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1237.7700	1274.0200	1.2378	1.2740	0
17/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4641.0700	4587.6500	4.6411	4.5877	200
17/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	787.2200	813.5200	0.7872	0.8135	0
17/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	5024.8700	4969.4900	5.0249	4.9695	0
17/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	709.0400	733.3800	0.7090	0.7334	350
17/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	5073.2500	5017.6400	5.0733	5.0176	250
17/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	699.8800	723.9900	0.6999	0.7240	0
17/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5907.9800	5848.7000	5.9080	5.8487	0
17/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	562.9600	583.4000	0.5630	0.5834	1,000
17/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	7108.5000	7044.8800	7.1085	7.0449	0
17/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	413.0200	429.1200	0.4130	0.4291	200
17/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7512.2600	7447.3900	7.5123	7.4474	0
17/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	372.0900	386.9400	0.3721	0.3869	350
17/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7562.8900	7497.8700	7.5629	7.4979	0
17/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	367.3200	382.0200	0.3673	0.3820	250
17/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9650.1500	9580.1600	9.6502	9.5802	0
17/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	219.1600	228.8900	0.2192	0.2289	200
17/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	10108.9400	10038.1200	10.1089	10.0381	0
17/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	196.4800	205.3800	0.1965	0.2054	250
17/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14295.8200	14218.7600	14.2958	14.2188	0
17/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	44.0000	46.6600	0.0440	0.0467	0
17/12/2025	R035 On 05-November-26			Bond Future	8.5394	8.5532	103.6859	103.6039	0
17/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3197.8900	3154.9000	3.1979	3.1549	200
17/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1665.3800	1704.3100	1.6654	1.7043	0
17/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5351.8800	5296.1000	5.3519	5.2961	0
17/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	961.0500	987.1900	0.9611	0.9872	200
17/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7702.6500	7637.9100	7.7027	7.6379	0
17/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	558.0800	575.2600	0.5581	0.5753	200
17/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8814.0300	8746.2400	8.8140	8.7462	0
17/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	436.6700	450.8000	0.4367	0.4508	0
17/12/2025	R035 On 04-February-27			Bond Future	8.6117	8.6263	105.4695	105.3853	0
17/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3907.7500	3858.8700	3.9078	3.8589	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1583.1000	1618.5000	1.5831	1.6185	0
17/12/2025	R038 On 05-February-26			Bond Future	8.8830	8.8953	118.5641	118.4653	3,763
17/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	18278.8200	18180.0300	18.2788	18.1800	0
17/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
17/12/2025	R038 On 07-May-26			Bond Future	8.9422	8.9549	115.1996	115.0989	2,395
17/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	17368.5300	17269.6400	17.3685	17.2696	0
17/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	18.1500	20.0000	0.0182	0.0200	0
17/12/2025	R038 On 06-August-26			Bond Future	9.0038	9.0171	117.2806	117.1774	0
17/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18973.9100	18873.8400	18.9739	18.8738	0
17/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	50.2600	53.3300	0.0503	0.0533	0
17/12/2025	R038 On 05-November-26			Bond Future	9.0719	9.0858	113.8426	113.7368	0
17/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	12083.3000	11992.7900	12.0833	11.9928	0
17/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	446.6200	461.9100	0.4466	0.4619	0
17/12/2025	R038 On 04-February-27			Bond Future	9.1516	9.1662	115.7995	115.6908	0
17/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5482.1800	5419.3300	5.4822	5.4193	0
17/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2208.0700	2253.9000	2.2081	2.2539	0
17/12/2025	R053 On 05-February-26			Bond Future	9.1834	9.1953	128.4829	128.3404	33,905
17/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	23149.4400	23007.0600	23.1494	23.0071	0
17/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0.3000	0.4400	0.0003	0.0004	0
17/12/2025	R053 On 07-May-26			Bond Future	9.2339	9.2462	124.9187	124.7734	14,035
17/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	24180.6300	24038.8200	24.1806	24.0388	0
17/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	37.0800	40.5800	0.0371	0.0406	0
17/12/2025	R053 On 06-August-26			Bond Future	9.2858	9.2985	127.1752	127.0267	0
17/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	28126.1600	27981.5100	28.1262	27.9815	0
17/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	62.2600	66.0800	0.0623	0.0661	0
17/12/2025	R053 On 05-November-26			Bond Future	9.3417	9.3548	123.5316	123.3797	0
17/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	19410.9100	19279.9800	19.4109	19.2800	0
17/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	655.0800	676.0500	0.6551	0.6761	0
17/12/2025	R053 On 04-February-27			Bond Future	9.4051	9.4188	125.6551	125.4994	0
17/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	9200.3600	9103.3800	9.2004	9.1034	0
17/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2818.4700	2877.2300	2.8185	2.8772	0
17/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
17/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	58.3200	59.4800	0.0583	0.0595	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	58.3200	59.4800	0.0583	0.0595	0
17/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
17/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	98.0100	98.7100	0.0980	0.0987	0
17/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	98.0100	98.7100	0.0980	0.0987	0
17/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
17/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	85.7400	86.1100	0.0857	0.0861	0
17/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	85.7400	86.1100	0.0857	0.0861	0
17/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
17/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	50.1000	50.2600	0.0501	0.0503	0
17/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	50.1000	50.2600	0.0501	0.0503	0
17/12/2025	R202 On 05-February-26			Bond Future	293.6275	293.4413	293.6275	293.4413	565
17/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15807.5100	15621.3400	15.8075	15.6213	0
17/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R202 On 07-May-26			Bond Future	298.9471	298.7570	298.9471	298.7570	460
17/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21397.0800	21207.0000	21.3971	21.2070	0
17/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R202 On 06-August-26			Bond Future	299.0231	298.8092	299.0231	298.8092	0
17/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20163.1300	19949.1500	20.1631	19.9492	0
17/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R202 On 05-November-26			Bond Future	304.3031	304.0832	304.3031	304.0832	0
17/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23843.1300	23623.2100	23.8431	23.6232	0
17/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R202 On 04-February-27			Bond Future	304.1355	303.8918	304.1355	303.8918	0
17/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9405.5000	9161.8400	9.4055	9.1618	0
17/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R209 On 05-February-26			Bond Future	8.5768	8.5938	86.7240	86.6224	34,894
17/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12712.2200	12610.6400	12.7122	12.6106	0
17/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	0
17/12/2025	R209 On 07-May-26			Bond Future	8.6244	8.6420	85.1232	85.0196	6,551
17/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12966.2200	12864.1900	12.9662	12.8642	0
17/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	12.9200	14.4600	0.0129	0.0145	0
17/12/2025	R209 On 06-August-26			Bond Future	8.6742	8.6925	86.6609	86.5550	3,673
17/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	14030.3600	13927.1200	14.0304	13.9271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	35.9400	38.5900	0.0359	0.0386	0
17/12/2025	R209 On 05-November-26			Bond Future	8.7302	8.7493	85.0209	84.9126	0
17/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8828.5100	8736.2600	8.8285	8.7363	0
17/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	394.6800	410.7100	0.3947	0.4107	0
17/12/2025	R209 On 04-February-27			Bond Future	8.7972	8.8172	86.4834	86.3725	0
17/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4048.5800	3979.6800	4.0486	3.9797	0
17/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1420.1800	1462.2100	1.4202	1.4622	0
17/12/2025	R210 On 05-February-26			Bond Future	258.1652	258.1771	258.1652	258.1771	539
17/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5065.2200	5077.0600	5.0652	5.0771	0
17/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R210 On 07-May-26			Bond Future	259.3765	259.3775	259.3765	259.3775	918
17/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	3976.4900	3977.4800	3.9765	3.9775	0
17/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R210 On 06-August-26			Bond Future	264.1249	264.1247	264.1249	264.1247	0
17/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4284.8700	4284.6500	4.2849	4.2847	0
17/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R210 On 05-November-26			Bond Future	265.2710	265.2584	265.2710	265.2584	0
17/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	11941.0200	11928.3900	11.9410	11.9284	0
17/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R210 On 04-February-27			Bond Future	269.8996	269.8843	269.8996	269.8843	0
17/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	3869.6200	3854.3300	3.8696	3.8543	0
17/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R213 On 05-February-26			Bond Future	7.7454	7.7881	100.0788	99.9066	18,761
17/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8208.7100	8036.5600	8.2087	8.0366	0
17/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.1200	0.2100	0.0001	0.0002	0
17/12/2025	R213 On 07-May-26			Bond Future	7.7746	7.8200	98.3172	98.1417	65,316
17/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7491.1900	7319.4700	7.4912	7.3195	0
17/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	18.7900	22.5800	0.0188	0.0226	0
17/12/2025	R213 On 06-August-26			Bond Future	7.8061	7.8545	100.0935	99.9143	0
17/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6760.4700	6592.0900	6.7605	6.5921	0
17/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	83.1500	93.9100	0.0832	0.0939	0
17/12/2025	R213 On 05-November-26			Bond Future	7.8539	7.9058	98.2889	98.1059	0
17/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3551.3100	3410.2900	3.5513	3.4103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	451.8000	493.7600	0.4518	0.4938	0
17/12/2025	R213 On 04-February-27			Bond Future	7.9227	7.9787	99.9804	99.7934	0
17/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1845.3600	1741.1600	1.8454	1.7412	0
17/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1121.8400	1204.6400	1.1218	1.2046	0
17/12/2025	R214 On 05-February-26			Bond Future	9.2180	9.2353	81.0306	80.9137	11,294
17/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12256.1400	12139.5100	12.2561	12.1395	0
17/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0.6700	0.9500	0.0007	0.0010	0
17/12/2025	R214 On 07-May-26			Bond Future	9.2734	9.2912	79.1822	79.0630	30,864
17/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	13271.3500	13155.5700	13.2714	13.1556	0
17/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	32.6500	36.0300	0.0327	0.0360	0
17/12/2025	R214 On 06-August-26			Bond Future	9.3314	9.3499	80.6127	80.4910	0
17/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	15050.0100	14932.5600	15.0500	14.9326	0
17/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	63.1500	67.4200	0.0632	0.0674	0
17/12/2025	R214 On 05-November-26			Bond Future	9.3963	9.4154	78.7219	78.5975	0
17/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9867.5500	9762.5900	9.8676	9.7626	0
17/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	496.7300	516.1700	0.4967	0.5162	0
17/12/2025	R214 On 04-February-27			Bond Future	9.4713	9.4912	80.0763	79.9490	0
17/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4607.4900	4531.6300	4.6075	4.5316	0
17/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1922.7000	1974.1200	1.9227	1.9741	0
17/12/2025	R248 On 05-February-26			Bond Future	9.3424	9.3597	98.4364	98.2837	243,327
17/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	76.5700	73.2200	0.0766	0.0732	1,940
17/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4133.2100	4282.5900	4.1332	4.2826	0
17/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1436.3000	1372.9300	1.4363	1.3729	1,940
17/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	928.2000	1017.5600	0.9282	1.0176	0
17/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	2016.4000	1935.5300	2.0164	1.9355	0
17/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	635.9300	707.7900	0.6359	0.7078	0
17/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	3022.4000	2919.1900	3.0224	2.9192	12,500
17/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	357.6200	407.1400	0.3576	0.4071	0
17/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4877.9300	4749.8300	4.8779	4.7498	0
17/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	135.3500	159.9800	0.1354	0.1600	1,940
17/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5644.7100	5510.3700	5.6447	5.5104	0
17/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	92.3100	110.7000	0.0923	0.1107	0
17/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	9294.0600	9145.7500	9.2941	9.1458	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	15.7700	20.1900	0.0158	0.0202	0
17/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	16129.5100	15977.0600	16.1295	15.9771	0
17/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	0.6400	0.9200	0.0006	0.0009	0
17/12/2025	R248 On 07-May-26			Bond Future	9.3968	9.4146	95.7579	95.6023	44,331
17/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	17318.5700	17167.2500	17.3186	17.1673	0
17/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	40.9900	45.2500	0.0410	0.0453	0
17/12/2025	R248 On 06-August-26			Bond Future	9.4536	9.4720	97.4878	97.3290	0
17/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20694.4100	20539.6000	20.6944	20.5396	0
17/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	55.8200	59.8500	0.0558	0.0599	0
17/12/2025	R248 On 05-November-26			Bond Future	9.5164	9.5353	94.7502	94.5879	0
17/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	14119.5600	13980.2200	14.1196	13.9802	0
17/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	594.1500	617.0900	0.5942	0.6171	0
17/12/2025	R248 On 04-February-27			Bond Future	9.5884	9.6081	96.3798	96.2139	0
17/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6451.6300	6347.5100	6.4516	6.3475	0
17/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2212.0200	2273.8000	2.2120	2.2738	0
17/12/2025	R2R9 On 05-February-26			Bond Future	9.0594	9.0768	109.7780	109.6402	0
17/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96787.5000	96649.6800	96.7875	96.6497	0
17/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R2R9 On 07-May-26			Bond Future	9.1209	9.1390	106.7617	106.6212	0
17/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95912.0400	95771.5200	95.9120	95.7715	0
17/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R2R9 On 06-August-26			Bond Future	9.1850	9.2038	108.6903	108.5467	0
17/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95570.8000	95427.2300	95.5708	95.4272	0
17/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R2R9 On 05-November-26			Bond Future	9.2551	9.2747	105.6067	105.4599	0
17/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94636.6500	94489.8300	94.6367	94.4898	0
17/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R2R9 On 04-February-27			Bond Future	9.3363	9.3567	107.4221	107.2718	0
17/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5602.2300	5504.3300	5.6022	5.5043	0
17/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1632.6900	1685.0800	1.6327	1.6851	0
17/12/2025	R4R2 On 05-February-26			Bond Future	9.2903	9.3027	110.5853	110.4779	1,937
17/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	97310.0900	97202.6900	97.3101	97.2027	0
17/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2025	R4R2 On 07-May-26			Bond Future	9.3537	9.3665	107.4575	107.3479	0
17/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	96368.3400	96258.7800	96.3683	96.2588	0
17/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R4R2 On 06-August-26			Bond Future	9.4194	9.4327	109.3985	109.2865	0
17/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95981.2700	95869.2400	95.9813	95.8692	0
17/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R4R2 On 05-November-26			Bond Future	9.4904	9.5042	106.2012	106.0865	0
17/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94978.6400	94863.9000	94.9786	94.8639	0
17/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2025	R4R2 On 04-February-27			Bond Future	9.5715	9.5859	108.0268	107.9091	0
17/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6224.0100	6149.2600	6.2240	6.1493	0
17/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1805.6500	1848.5700	1.8057	1.8486	0
17/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0