



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 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
18/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	2029 On 05-February-26			Bond Future	144.9460	144.9487	144.9460	144.9487	1,850
18/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4835.9800	4838.7300	4.8360	4.8387	0
18/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2029 On 07-May-26			Bond Future	146.1170	146.1198	146.1170	146.1198	2,542
18/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4297.0200	4299.7700	4.2970	4.2998	0
18/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2029 On 06-August-26			Bond Future	148.7923	148.7948	148.7923	148.7948	0
18/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4692.2900	4694.8400	4.6923	4.6948	0
18/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2029 On 05-November-26			Bond Future	149.9435	149.9457	149.9435	149.9457	0
18/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2383.5000	2385.6900	2.3835	2.3857	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2029 On 04-February-27			Bond Future	152.5608	152.5626	152.5608	152.5626	0
18/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2840.8200	2842.6300	2.8408	2.8426	0
18/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2030 On 05-February-26			Bond Future	7.5378	7.5225	101.7787	101.8310	164,130
18/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6399.9300	6452.2400	6.3999	6.4522	0
18/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	0
18/12/2025	2030 On 07-May-26			Bond Future	7.5663	7.5498	103.5977	103.6509	5,487
18/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	197.0500	211.0400	0.1971	0.2110	1,000
18/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1352.5300	1313.3400	1.3525	1.3133	0
18/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	957.0700	992.0400	0.9571	0.9920	1,000
18/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	495.5700	477.3600	0.4956	0.4774	0
18/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1454.6700	1495.8200	1.4547	1.4958	0
18/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	323.3700	311.3400	0.3234	0.3113	1,000
18/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5689.4300	5742.0900	5.6894	5.7421	0
18/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	19.2200	18.7000	0.0192	0.0187	0
18/12/2025	2030 On 06-August-26			Bond Future	7.5986	7.5807	101.4602	101.5142	19,282
18/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	316.9200	333.2900	0.3169	0.3333	1,000
18/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1499.3700	1461.7300	1.4994	1.4617	0
18/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1072.3600	1104.9800	1.0724	1.1050	1,000
18/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	736.3300	714.9400	0.7363	0.7149	0
18/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1836.3200	1876.9200	1.8363	1.8769	0
18/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	453.8300	440.4200	0.4538	0.4404	1,000
18/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4854.4800	4905.8300	4.8545	4.9058	0
18/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	98.0200	95.3600	0.0980	0.0954	0
18/12/2025	2030 On 05-November-26			Bond Future	7.6340	7.6147	103.2274	103.2821	0
18/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2551.1300	2594.3500	2.5511	2.5944	0
18/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	439.1200	427.6500	0.4391	0.4277	0
18/12/2025	2030 On 04-February-27			Bond Future	7.6932	7.6722	100.9974	101.0528	0
18/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1307.8500	1339.9700	1.3079	1.3400	0
18/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	975.3900	952.1900	0.9754	0.9522	0
18/12/2025	2031 On 05-February-26			Bond Future	112.6694	112.6200	112.6694	112.6200	1,156
18/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	960.7700	919.8800	0.9608	0.9199	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	51.3900	59.8500	0.0514	0.0599	0
18/12/2025	2031 On 07-May-26			Bond Future	114.7106	114.6603	114.7106	114.6603	736
18/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1066.7900	1030.8800	1.0668	1.0309	0
18/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	196.1700	210.5800	0.1962	0.2106	0
18/12/2025	2031 On 06-August-26			Bond Future	114.3966	114.3451	114.3966	114.3451	680
18/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	990.0700	958.6800	0.9901	0.9587	0
18/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	403.5100	423.5500	0.4035	0.4236	0
18/12/2025	2031 On 05-November-26			Bond Future	116.4161	116.3635	116.4161	116.3635	0
18/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	4927.8700	4875.4600	4.9279	4.8755	0
18/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.7700	1.9800	0.0018	0.0020	0
18/12/2025	2031 On 04-February-27			Bond Future	116.0000	115.9461	116.0000	115.9461	0
18/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	721.1000	697.1500	0.7211	0.6972	0
18/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	901.1300	931.0400	0.9011	0.9310	0
18/12/2025	2032 On 05-February-26			Bond Future	7.9623	7.9422	104.3738	104.4708	127,196
18/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9943.4500	10040.4900	9.9435	10.0405	0
18/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.0900	0.0900	0.0001	0.0001	0
18/12/2025	2032 On 07-May-26			Bond Future	8.0017	7.9805	102.0802	102.1789	37,740
18/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9397.0400	9494.9900	9.3970	9.4950	0
18/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	20.3600	19.6300	0.0204	0.0196	0
18/12/2025	2032 On 06-August-26			Bond Future	8.0437	8.0214	103.9244	104.0247	0
18/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8884.6000	8982.1700	8.8846	8.9822	0
18/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	77.6100	74.8800	0.0776	0.0749	0
18/12/2025	2032 On 05-November-26			Bond Future	8.0959	8.0723	101.5773	101.6791	0
18/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4922.2300	5008.9300	4.9222	5.0089	0
18/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	455.5200	440.3700	0.4555	0.4404	0
18/12/2025	2032 On 04-February-27			Bond Future	8.1654	8.1405	103.3245	103.4277	0
18/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2544.1700	2610.6800	2.5442	2.6107	0
18/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1252.2900	1215.5800	1.2523	1.2156	0
18/12/2025	2033 On 05-February-26			Bond Future	142.4401	142.4425	142.4401	142.4425	2,698
18/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9560.0700	9562.5300	9.5601	9.5625	0
18/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2033 On 07-May-26			Bond Future	143.4633	143.4656	143.4633	143.4656	10,592
18/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8303.2800	8305.6200	8.3033	8.3056	0

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18/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2033 On 06-August-26			Bond Future	146.0900	146.0922	146.0900	146.0922	0
18/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11839.9800	11842.1500	11.8400	11.8422	0
18/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2033 On 05-November-26			Bond Future	147.0906	147.0925	147.0906	147.0925	0
18/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9830.6100	9832.4900	9.8306	9.8325	0
18/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2033 On 04-February-27			Bond Future	149.6583	149.6598	149.6583	149.6598	0
18/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	6948.2600	6949.7500	6.9483	6.9498	0
18/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2037 On 05-February-26			Bond Future	8.8202	8.7852	98.0076	98.2478	122,960
18/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5506.5700	5740.8100	5.5066	5.7408	0
18/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	48.6300	42.6500	0.0486	0.0427	11,500
18/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8255.1700	8494.3900	8.2552	8.4944	0
18/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	8.9900	7.9900	0.0090	0.0080	11,500
18/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11501.4900	11741.6000	11.5015	11.7416	0
18/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	1.2700	1.1600	0.0013	0.0012	0
18/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12926.1500	13166.3400	12.9262	13.1663	1,970
18/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0.3700	0.3400	0.0004	0.0003	0
18/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14593.9800	14834.2000	14.5940	14.8342	0
18/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	0
18/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15465.1300	15705.3500	15.4651	15.7054	0
18/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
18/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15680.9400	15921.1600	15.6809	15.9212	1,030
18/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
18/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18107.2700	18347.4900	18.1073	18.3475	0
18/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20186.3700	20426.5900	20.1864	20.4266	0
18/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
18/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22429.5000	22669.7200	22.4295	22.6697	0
18/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
18/12/2025	2037 On 07-May-26			Bond Future	8.8794	8.8431	99.7592	100.0037	90,411
18/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2032.2900	2184.3000	2.0323	2.1843	1,500
18/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1227.9100	1135.4500	1.2279	1.1355	0

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18/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4482.4800	4686.9600	4.4825	4.6870	1,500
18/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	499.2300	459.2400	0.4992	0.4592	0
18/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7693.6100	7923.2500	7.6936	7.9233	0
18/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	187.3600	172.5300	0.1874	0.1725	1,500
18/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12700.3600	12941.5200	12.7004	12.9415	142
18/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	45.1000	41.7900	0.0451	0.0418	0
18/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14694.6000	14937.7400	14.6946	14.9377	0
18/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	17.3000	15.9700	0.0173	0.0160	0
18/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20212.0600	20456.4800	20.2121	20.4565	0
18/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.5200	0.4700	0.0005	0.0005	142
18/12/2025	2037 On 06-August-26			Bond Future	8.9428	8.9050	97.3017	97.5504	2,539
18/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7278.7100	7495.5100	7.2787	7.4955	2,541
18/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	529.7800	497.8600	0.5298	0.4979	0
18/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10925.3700	11159.8900	10.9254	11.1599	0
18/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	238.8500	224.6500	0.2389	0.2247	2,541
18/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	14067.1300	14309.7900	14.0671	14.3098	0
18/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	97.9100	91.8500	0.0979	0.0919	2,541
18/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16156.9400	16402.8600	16.1569	16.4029	0
18/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	42.2100	39.4100	0.0422	0.0394	0
18/12/2025	2037 On 05-November-26			Bond Future	9.0062	8.9670	98.9962	99.2490	0
18/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4406.6100	4582.6900	4.4066	4.5827	4,490
18/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1538.8100	1462.0500	1.5388	1.4621	0
18/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8189.7600	8406.1500	8.1898	8.4062	0
18/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	710.7600	674.3100	0.7108	0.6743	4,490
18/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10188.2800	10416.0300	10.1883	10.4160	0
18/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	489.6900	464.6000	0.4897	0.4646	0
18/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11267.3500	11499.5600	11.2674	11.4996	0
18/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	404.4600	383.8300	0.4045	0.3838	4,490
18/12/2025	2037 On 04-February-27			Bond Future	9.0817	9.0411	96.4427	96.6995	0
18/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4450.8700	4624.0400	4.4509	4.6240	0
18/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1798.3700	1714.6900	1.7984	1.7147	0
18/12/2025	2038 On 05-February-26			Bond Future	157.2916	156.9715	157.2916	156.9715	2,880
18/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14091.5600	13771.4600	14.0916	13.7715	0
18/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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18/12/2025	2038 On 07-May-26			Bond Future	160.1413	159.8153	160.1413	159.8153	440
18/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15611.3300	15285.2600	15.6113	15.2853	0
18/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2038 On 06-August-26			Bond Future	160.8815	160.5491	160.8815	160.5491	0
18/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16161.4900	15829.1300	16.1615	15.8291	0
18/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2038 On 05-November-26			Bond Future	163.7224	163.3839	163.7224	163.3839	0
18/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17412.4100	17073.8500	17.4124	17.0739	0
18/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2038 On 04-February-27			Bond Future	164.3581	164.0132	164.3581	164.0132	0
18/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10528.1400	10183.2300	10.5281	10.1832	0
18/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2040 On 05-February-26			Bond Future	9.1985	9.1788	98.6998	98.8513	75,225
18/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	509.3600	569.3200	0.5094	0.5693	13,500
18/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1660.9500	1569.3700	1.6610	1.5694	0
18/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1035.8600	1124.9100	1.0359	1.1249	14,000
18/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1024.1700	961.6800	1.0242	0.9617	0
18/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	2037.2100	2156.2500	2.0372	2.1563	0
18/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	504.4000	471.9000	0.5044	0.4719	13,500
18/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4588.2000	4733.1300	4.5882	4.7331	14,000
18/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	112.5500	105.9400	0.1126	0.1059	0
18/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7588.1600	7738.8000	7.5882	7.7388	0
18/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	21.8600	20.9600	0.0219	0.0210	14,000
18/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8330.3600	8481.3800	8.3304	8.4814	680
18/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	14.4200	13.9000	0.0144	0.0139	0
18/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10970.6100	11122.1000	10.9706	11.1221	0
18/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	3.3400	3.2900	0.0033	0.0033	8,180
18/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13506.8300	13658.3800	13.5068	13.6584	0
18/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	0.8700	0.8800	0.0009	0.0009	680
18/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15579.5500	15731.0900	15.5796	15.7311	0
18/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.1500	0.1500	0.0002	0.0002	0
18/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17520.9000	17672.4400	17.5209	17.6724	475
18/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
18/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	25093.0900	25244.6300	25.0931	25.2446	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
18/12/2025	2040 On 07-May-26			Bond Future	9.2633	9.2430	100.4637	100.6179	10,000
18/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10234.7300	10383.1300	10.2347	10.3831	1,460
18/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	166.5300	160.7600	0.1665	0.1608	0
18/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12818.2700	12969.6200	12.8183	12.9696	0
18/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	89.5800	86.7600	0.0896	0.0868	0
18/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	16062.7900	16216.1900	16.0628	16.2162	0
18/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	25.1700	24.4000	0.0252	0.0244	0
18/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16350.9500	16504.4500	16.3510	16.5045	0
18/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	21.9500	21.2800	0.0220	0.0213	1,460
18/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18110.7700	18264.6700	18.1108	18.2647	0
18/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	9.0800	8.8100	0.0091	0.0088	0
18/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19165.1700	19319.1800	19.1652	19.3192	0
18/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	5.1400	4.9800	0.0051	0.0050	1,460
18/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20844.2900	20998.4000	20.8443	20.9984	0
18/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	1.9400	1.8800	0.0019	0.0019	0
18/12/2025	2040 On 06-August-26			Bond Future	9.3324	9.3113	97.7683	97.9252	7,265
18/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18380.3600	18535.8200	18.3804	18.5358	0
18/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	45.9000	44.5000	0.0459	0.0445	0
18/12/2025	2040 On 05-November-26			Bond Future	9.4008	9.3791	99.4709	99.6302	0
18/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5238.1500	5353.5500	5.2382	5.3536	2,300
18/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1608.0500	1564.1900	1.6081	1.5642	0
18/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9457.7800	9596.5300	9.4578	9.5965	0
18/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	760.3100	739.8000	0.7603	0.7398	2,300
18/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11674.6700	11819.9400	11.6747	11.8199	0
18/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	529.3300	515.3400	0.5293	0.5153	0
18/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12863.1200	13010.9200	12.8631	13.0109	0
18/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	440.2500	428.7900	0.4403	0.4288	2,300
18/12/2025	2040 On 04-February-27			Bond Future	9.4804	9.4580	96.6748	96.8366	0
18/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5301.7600	5412.6500	5.3018	5.4127	0
18/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2143.3500	2092.4400	2.1434	2.0924	0
18/12/2025	2043 On 05-February-26			Bond Future	122.1825	122.1849	122.1825	122.1849	0
18/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12522.4600	12524.8700	12.5225	12.5249	0
18/12/2025	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
18/12/2025	2043 On 07-May-26			Bond Future	124.3960	124.3984	124.3960	124.3984	0
18/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12695.9885	12698.3903	12.6960	12.6984	0
18/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0285	0.0303	0.0000	0.0000	0
18/12/2025	2043 On 06-August-26			Bond Future	123.8296	123.8318	123.8296	123.8318	0
18/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12950.8391	12953.1203	12.9508	12.9531	0
18/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1.2791	1.3103	0.0013	0.0013	0
18/12/2025	2043 On 05-November-26			Bond Future	126.0155	126.0175	126.0155	126.0175	0
18/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13181.9018	13183.9486	13.1819	13.1839	0
18/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	6.3718	6.4586	0.0064	0.0065	0
18/12/2025	2043 On 04-February-27			Bond Future	125.3311	125.3327	125.3311	125.3327	0
18/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7952.0476	7954.6089	7.9520	7.9546	0
18/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	250.9076	251.9389	0.2509	0.2519	0
18/12/2025	2044 On 05-February-26			Bond Future	9.4133	9.3835	94.5391	94.7846	60,396
18/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4762.9700	4995.0200	4.7630	4.9950	0
18/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	124.1500	110.6300	0.1242	0.1106	0
18/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5263.9300	5499.2400	5.2639	5.4992	9,000
18/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	95.1100	84.8500	0.0951	0.0849	0
18/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	11104.5100	11349.7200	11.1045	11.3497	9,000
18/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	4.6500	4.2900	0.0047	0.0043	0
18/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13419.0900	13664.5700	13.4191	13.6646	0
18/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	1.4600	1.3700	0.0015	0.0014	4,500
18/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14697.3700	14942.9000	14.6974	14.9429	0
18/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	0.7900	0.7500	0.0008	0.0008	9,000
18/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	15011.9800	15257.5200	15.0120	15.2575	0
18/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0.6800	0.6500	0.0007	0.0007	4,500
18/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15386.8600	15632.4000	15.3869	15.6324	0
18/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0.4900	0.4600	0.0005	0.0005	0
18/12/2025	2044 On 07-May-26		Call	Bond Future	944.6200	1021.6200	0.9446	1.0216	0
18/12/2025	2044 On 07-May-26			Bond Future	9.4774	9.4467	96.2286	96.4785	65,342
18/12/2025	2044 On 07-May-26		Put	Bond Future	4716.0500	4543.1400	4.7161	4.5431	0
18/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4877.0000	5078.0500	4.8770	5.0781	0
18/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	781.1600	732.3000	0.7812	0.7323	15,000
18/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16314.6600	16562.3700	16.3147	16.5624	0
18/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	37.8400	35.6400	0.0378	0.0356	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2025	2044 On 06-August-26			Bond Future	9.5453	9.5135	93.5820	93.8363	7,681
18/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19306.2000	19557.6800	19.3062	19.5577	0
18/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	53.8100	51.0000	0.0538	0.0510	0
18/12/2025	2044 On 05-November-26			Bond Future	9.6121	9.5794	95.2116	95.4700	0
18/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12781.3400	13016.9900	12.7813	13.0170	0
18/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	542.7300	519.9700	0.5427	0.5200	0
18/12/2025	2044 On 04-February-27			Bond Future	9.6888	9.6551	92.4674	92.7300	0
18/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5907.0400	6088.7500	5.9070	6.0888	0
18/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2208.5400	2127.6600	2.2085	2.1277	0
18/12/2025	2046 On 05-February-26			Bond Future	140.9885	140.1561	140.9885	140.1561	12,410
18/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19338.5300	18506.0600	19.3385	18.5061	0
18/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2046 On 07-May-26			Bond Future	141.2566	140.4089	141.2566	140.4089	5,789
18/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16306.6400	15458.9000	16.3066	15.4589	0
18/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2046 On 06-August-26			Bond Future	143.8429	142.9794	143.8429	142.9794	0
18/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21462.8700	20599.3700	21.4629	20.5994	0
18/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2046 On 05-November-26			Bond Future	144.0624	143.1834	144.0624	143.1834	0
18/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18582.3600	17703.4200	18.5824	17.7034	0
18/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2046 On 04-February-27			Bond Future	146.5759	145.6811	146.5759	145.6811	0
18/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15485.9200	14591.1200	15.4859	14.5911	0
18/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2050 On 05-February-26			Bond Future	141.7551	141.3936	141.7551	141.3936	11,608
18/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	18935.0600	18573.6100	18.9351	18.5736	0
18/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2050 On 07-May-26			Bond Future	144.3232	143.9554	144.3232	143.9554	4,988
18/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20253.2400	19885.3900	20.2532	19.8854	0
18/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2050 On 06-August-26			Bond Future	144.5244	144.1495	144.5244	144.1495	0
18/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21254.4200	20879.5200	21.2544	20.8795	0
18/12/2025	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
18/12/2025	2050 On 05-November-26			Bond Future	147.0766	146.6949	147.0766	146.6949	0
18/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23236.5800	22854.9000	23.2366	22.8549	0
18/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	2050 On 04-February-27			Bond Future	147.1673	146.7782	147.1673	146.7782	0
18/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	14777.2600	14388.2200	14.7773	14.3882	0
18/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	AL37 On 05-February-26			Index Future	1258.7210	1258.9630	1258.7210	1,258.9630	0
18/12/2025	AL37 On 07-May-26			Index Future	1281.2180	1281.4630	1281.2180	1,281.4630	0
18/12/2025	AL37 On 06-August-26			Index Future	1304.1240	1304.3720	1304.1240	1,304.3720	0
18/12/2025	AL37 On 05-November-26			Index Future	1327.1230	1327.3720	1327.1230	1,327.3720	0
18/12/2025	AL37 On 04-February-27			Index Future	1350.0120	1350.2620	1350.0120	1,350.2620	0
18/12/2025	AL7T On 05-February-26			Index Future	1618.5740	1618.8840	1618.5740	1,618.8840	0
18/12/2025	AL7T On 07-May-26			Index Future	1647.5020	1647.8180	1647.5020	1,647.8180	0
18/12/2025	AL7T On 06-August-26			Index Future	1676.9570	1677.2760	1676.9570	1,677.2760	0
18/12/2025	AL7T On 05-November-26			Index Future	1706.5310	1706.8520	1706.5310	1,706.8520	0
18/12/2025	AL7T On 04-February-27			Index Future	1735.9640	1736.2850	1735.9640	1,736.2850	0
18/12/2025	ALBI On 05-February-26			Index Future	1362.0660	1362.3280	1362.0660	1,362.3280	79
18/12/2025	ALBI On 07-May-26			Index Future	1386.4100	1386.6760	1386.4100	1,386.6760	0
18/12/2025	ALBI On 06-August-26			Index Future	1411.1970	1411.4650	1411.1970	1,411.4650	0
18/12/2025	ALBI On 05-November-26			Index Future	1436.0840	1436.3540	1436.0840	1,436.3540	0
18/12/2025	ALBI On 04-February-27			Index Future	1460.8530	1461.1230	1460.8530	1,461.1230	0
18/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	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
18/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	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
18/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	ES33 On 05-February-26			Bond Future	8.9202	8.8902	95.3416	95.4963	0
18/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12146.1600	12300.7800	12.1462	12.3008	0
18/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	ES33 On 07-May-26			Bond Future	8.9909	8.9596	93.2756	93.4330	0
18/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12395.0500	12552.4500	12.3951	12.5525	0
18/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	ES33 On 06-August-26			Bond Future	9.0657	9.0329	94.9830	95.1431	0
18/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13114.3600	13274.5000	13.1144	13.2745	0
18/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	ES33 On 05-November-26			Bond Future	9.1534	9.1191	92.8678	93.0305	0
18/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7539.3900	7702.1200	7.5394	7.7021	0
18/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	ES33 On 04-February-27			Bond Future	9.2608	9.2249	94.4858	94.6511	0
18/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1989.2600	2154.5200	1.9893	2.1545	0
18/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	ES42 On 05-February-26			Bond Future	9.6425	9.6128	93.2252	93.4504	0
18/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14625.4300	14850.6800	14.6254	14.8507	0
18/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	ES42 On 07-May-26			Bond Future	9.7128	9.6821	90.6498	90.8790	0
18/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	16008.3400	16237.5500	16.0083	16.2376	0
18/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	ES42 On 06-August-26			Bond Future	9.7844	9.7527	92.3088	92.5421	0
18/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17834.4300	18067.7300	17.8344	18.0677	0
18/12/2025	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
18/12/2025	ES42 On 05-November-26			Bond Future	9.8619	9.8292	89.6745	89.9117	0
18/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11709.7000	11946.8900	11.7097	11.9469	0
18/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	ES42 On 04-February-27			Bond Future	9.9492	9.9154	91.2352	91.4762	0
18/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2375.2400	2616.3200	2.3752	2.6163	0
18/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	GOVI On 05-February-26			GOVI	1336.7370	1336.9940	1336.7370	1,336.9940	606
18/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1867370.0000	1869940.0000	186.7370	186.9940	0
18/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	GOVI On 07-May-26			GOVI	1360.6290	1360.8890	1360.6290	1,360.8890	42
18/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1836290.0000	1838890.0000	183.6290	183.8890	0
18/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	GOVI On 06-August-26			GOVI	1384.9550	1385.2180	1384.9550	1,385.2180	0
18/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1959550.0000	1962180.0000	195.9550	196.2180	0
18/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	GOVI On 05-November-26			GOVI	1409.3790	1409.6440	1409.3790	1,409.6440	0
18/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1323790.0000	1326440.0000	132.3790	132.6440	0
18/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	GOVI On 04-February-27			GOVI	1433.6870	1433.9520	1433.6870	1,433.9520	0
18/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	646870.0000	649520.0000	64.6870	64.9520	0
18/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/12/2025	I258 On 05-February-26			Bond Future	127.8306	127.7249	127.8306	127.7249	0
18/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16180.6300	16074.9000	16.1806	16.0749	0
18/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	I258 On 07-May-26			Bond Future	130.1465	130.0387	130.1465	130.0387	0
18/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16417.0473	16309.3868	16.4170	16.3094	0
18/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.5973	0.6768	0.0006	0.0007	0
18/12/2025	I258 On 06-August-26			Bond Future	129.6853	129.5755	129.6853	129.5755	0
18/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	16746.3292	16637.3189	16.7463	16.6373	0
18/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	11.0792	11.8589	0.0111	0.0119	0
18/12/2025	I258 On 05-November-26			Bond Future	131.9746	131.8626	131.9746	131.8626	0
18/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17064.7515	16954.6650	17.0648	16.9547	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	40.1215	42.1150	0.0401	0.0421	0
18/12/2025	I258 On 04-February-27			Bond Future	131.3944	131.2801	131.3944	131.2801	0
18/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	12854.0278	12750.7078	12.8540	12.7507	0
18/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	359.6078	370.6378	0.3596	0.3706	0
18/12/2025	IGOV On 05-February-26			Index Future	432.2730	432.3570	432.2730	432.3570	242
18/12/2025	IGOV On 07-May-26			Index Future	440.1050	440.1900	440.1050	440.1900	8
18/12/2025	IGOV On 06-August-26			Index Future	448.0770	448.1630	448.0770	448.1630	0
18/12/2025	IGOV On 05-November-26			Index Future	456.0810	456.1680	456.0810	456.1680	0
18/12/2025	IGOV On 04-February-27			Index Future	464.0480	464.1350	464.0480	464.1350	0
18/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
18/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
18/12/2025	R033 On 05-February-26			Bond Future	8.0940	8.0740	113.8135	113.9274	13,330
18/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12606.8600	12720.8600	12.6069	12.7209	0
18/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	3.1800	3.2600	0.0032	0.0033	0
18/12/2025	R033 On 07-May-26			Bond Future	8.1369	8.1159	110.8053	110.9212	0
18/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11641.8700	11755.2200	11.6419	11.7552	0
18/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	124.7700	122.2400	0.1248	0.1222	0
18/12/2025	R033 On 06-August-26			Bond Future	8.1822	8.1602	112.8071	112.9249	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10839.0800	10947.9300	10.8391	10.9479	0
18/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	486.2900	477.3100	0.4863	0.4773	0
18/12/2025	R033 On 05-November-26			Bond Future	8.2367	8.2135	109.7326	109.8522	0
18/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6700.3400	6795.4000	6.7003	6.7954	0
18/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1244.6400	1220.1100	1.2446	1.2201	0
18/12/2025	R033 On 04-February-27			Bond Future	8.3070	8.2826	111.6194	111.7407	0
18/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4270.8700	4347.2600	4.2709	4.3473	0
18/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2582.3900	2537.4900	2.5824	2.5375	0
18/12/2025	R035 On 05-February-26			Bond Future	8.4181	8.3880	106.8422	107.0339	84,100
18/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	937.6100	1053.4100	0.9376	1.0534	0
18/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	734.7000	658.8000	0.7347	0.6588	16,000
18/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1760.3800	1911.5100	1.7604	1.9115	350
18/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	360.7600	320.1900	0.3608	0.3202	0
18/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2858.7500	3032.1700	2.8588	3.0322	0
18/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	157.5500	139.2700	0.1576	0.1393	0
18/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4511.9900	4698.1500	4.5120	4.6982	0
18/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	49.0400	43.5000	0.0490	0.0435	350
18/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5152.0400	5340.2700	5.1520	5.3403	0
18/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	31.4700	28.0000	0.0315	0.0280	16,000
18/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7412.7200	7603.7900	7.4127	7.6038	0
18/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	6.5900	5.9600	0.0066	0.0060	350
18/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10401.4100	10593.0500	10.4014	10.5931	250
18/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	0.8200	0.7600	0.0008	0.0008	0
18/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11878.6700	12070.3600	11.8787	12.0704	2,000
18/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0.3000	0.2900	0.0003	0.0003	0
18/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13112.6700	13304.3700	13.1127	13.3044	0
18/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.0800	0.0800	0.0001	0.0001	250
18/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13747.7300	13939.4300	13.7477	13.9394	0
18/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
18/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14533.2100	14724.9100	14.5332	14.7249	2,000
18/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
18/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14844.8300	15036.5300	14.8448	15.0365	0
18/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
18/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15719.7900	15911.4900	15.7198	15.9115	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
18/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21901.3100	22093.0100	21.9013	22.0930	0
18/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
18/12/2025	R035 On 07-May-26			Bond Future	8.4645	8.4332	104.2506	104.4456	34,632
18/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	887.6100	968.7600	0.8876	0.9688	1,000
18/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1980.4500	1866.5300	1.9805	1.8665	0
18/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2783.1200	2926.0000	2.7831	2.9260	1,000
18/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	783.7600	731.5700	0.7838	0.7316	0
18/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4815.9100	4985.7200	4.8159	4.9857	0
18/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	370.0000	344.7400	0.3700	0.3447	1,000
18/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7154.2600	7337.9400	7.1543	7.3379	250
18/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	168.5700	157.1800	0.1686	0.1572	0
18/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7261.6300	7445.7200	7.2616	7.4457	200
18/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	162.5500	151.5700	0.1626	0.1516	0
18/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7530.2900	7715.3600	7.5303	7.7154	350
18/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	148.5100	138.5100	0.1485	0.1385	0
18/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9838.3800	10028.8700	9.8384	10.0289	0
18/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	70.2300	65.6500	0.0702	0.0657	250
18/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9945.1300	10135.7800	9.9451	10.1358	0
18/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	67.9100	63.4900	0.0679	0.0635	200
18/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10211.6300	10402.6500	10.2116	10.4027	0
18/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	62.4800	58.4300	0.0625	0.0584	350
18/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12471.2100	12664.5900	12.4712	12.6646	0
18/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	26.3500	24.6600	0.0264	0.0247	250
18/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12574.6600	12768.1400	12.5747	12.7681	0
18/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	24.8700	23.2800	0.0249	0.0233	200
18/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12832.9200	13026.6100	12.8329	13.0266	0
18/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	21.5000	20.1200	0.0215	0.0201	350
18/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13604.0200	13798.1800	13.6040	13.7982	0
18/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	13.7400	12.8300	0.0137	0.0128	0
18/12/2025	R035 On 06-August-26			Bond Future	8.5137	8.4811	106.1341	106.3326	56
18/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1181.3700	1263.7300	1.1814	1.2637	1,000
18/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2551.7300	2435.6200	2.5517	2.4356	0
18/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2634.4200	2759.7400	2.6344	2.7597	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1451.4100	1378.2600	1.4514	1.3783	0
18/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2964.3500	3096.3400	2.9644	3.0963	1,000
18/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1304.2500	1237.7700	1.3043	1.2378	0
18/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4486.3200	4641.0700	4.4863	4.6411	200
18/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	830.9400	787.2200	0.8309	0.7872	0
18/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4865.9400	5024.8700	4.8659	5.0249	0
18/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	748.5800	709.0400	0.7486	0.7090	350
18/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4913.8300	5073.2500	4.9138	5.0733	250
18/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	738.9300	699.8800	0.7389	0.6999	0
18/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5741.0600	5907.9800	5.7411	5.9080	0
18/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	594.5100	562.9600	0.5945	0.5630	1,000
18/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6933.2800	7108.5000	6.9333	7.1085	0
18/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	436.2700	413.0200	0.4363	0.4130	200
18/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7334.7700	7512.2600	7.3348	7.5123	0
18/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	393.0700	372.0900	0.3931	0.3721	350
18/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7385.1300	7562.8900	7.3851	7.5629	0
18/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	388.0300	367.3200	0.3880	0.3673	250
18/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9463.9700	9650.1500	9.4640	9.6502	0
18/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	231.4500	219.1600	0.2315	0.2192	200
18/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9921.4500	10108.9400	9.9215	10.1089	0
18/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	207.4600	196.4800	0.2075	0.1965	250
18/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14100.0500	14295.8200	14.1001	14.2958	0
18/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	46.7000	44.0000	0.0467	0.0440	0
18/12/2025	R035 On 05-November-26			Bond Future	8.5734	8.5394	103.4842	103.6859	0
18/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3071.9300	3197.8900	3.0719	3.1979	200
18/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1741.0900	1665.3800	1.7411	1.6654	0
18/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5196.1200	5351.8800	5.1961	5.3519	0
18/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1006.9600	961.0500	1.0070	0.9611	200
18/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7528.2900	7702.6500	7.5283	7.7027	0
18/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	585.3900	558.0800	0.5854	0.5581	200
18/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8633.8400	8814.0300	8.6338	8.8140	0
18/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	458.1500	436.6700	0.4582	0.4367	0
18/12/2025	R035 On 04-February-27			Bond Future	8.6472	8.6117	105.2647	105.4695	0
18/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3772.4600	3907.7500	3.7725	3.9078	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1652.6500	1583.1000	1.6527	1.5831	0
18/12/2025	R038 On 05-February-26			Bond Future	8.9181	8.8830	118.2817	118.5641	3,763
18/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17996.4700	18278.8200	17.9965	18.2788	0
18/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
18/12/2025	R038 On 07-May-26			Bond Future	8.9785	8.9422	114.9123	115.1996	2,395
18/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	17082.7500	17368.5300	17.0828	17.3685	0
18/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	19.6900	18.1500	0.0197	0.0182	0
18/12/2025	R038 On 06-August-26			Bond Future	9.0415	9.0038	116.9882	117.2806	0
18/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18685.1000	18973.9100	18.6851	18.9739	0
18/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	53.8400	50.2600	0.0538	0.0503	0
18/12/2025	R038 On 05-November-26			Bond Future	9.1110	9.0719	113.5453	113.8426	0
18/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11812.4400	12083.3000	11.8124	12.0833	0
18/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	473.0200	446.6200	0.4730	0.4466	0
18/12/2025	R038 On 04-February-27			Bond Future	9.1922	9.1516	115.4975	115.7995	0
18/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5281.8200	5482.1800	5.2818	5.4822	0
18/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2309.7000	2208.0700	2.3097	2.2081	0
18/12/2025	R053 On 05-February-26			Bond Future	9.2082	9.1834	128.1863	128.4829	34,001
18/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22852.8800	23149.4400	22.8529	23.1494	0
18/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0.3100	0.3000	0.0003	0.0003	0
18/12/2025	R053 On 07-May-26			Bond Future	9.2595	9.2339	124.6168	124.9187	14,035
18/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23880.5500	24180.6300	23.8806	24.1806	0
18/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	38.8900	37.0800	0.0389	0.0371	0
18/12/2025	R053 On 06-August-26			Bond Future	9.3121	9.2858	126.8681	127.1752	0
18/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27821.8300	28126.1600	27.8218	28.1262	0
18/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	65.0500	62.2600	0.0651	0.0623	0
18/12/2025	R053 On 05-November-26			Bond Future	9.3687	9.3417	123.2194	123.5316	0
18/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	19122.3300	19410.9100	19.1223	19.4109	0
18/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	678.6300	655.0800	0.6786	0.6551	0
18/12/2025	R053 On 04-February-27			Bond Future	9.4330	9.4051	125.3380	125.6551	0
18/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8973.6300	9200.3600	8.9736	9.2004	0
18/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2908.9100	2818.4700	2.9089	2.8185	0
18/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
18/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	57.7400	58.3200	0.0577	0.0583	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	57.7400	58.3200	0.0577	0.0583	0
18/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
18/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	97.6700	98.0100	0.0977	0.0980	0
18/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	97.6700	98.0100	0.0977	0.0980	0
18/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
18/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	85.5500	85.7400	0.0856	0.0857	0
18/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	85.5500	85.7400	0.0856	0.0857	0
18/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
18/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	50.0200	50.1000	0.0500	0.0501	0
18/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	50.0200	50.1000	0.0500	0.0501	0
18/12/2025	R202 On 05-February-26			Bond Future	294.1248	293.6275	294.1248	293.6275	565
18/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	16304.8400	15807.5100	16.3048	15.8075	0
18/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R202 On 07-May-26			Bond Future	299.4536	298.9471	299.4536	298.9471	460
18/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21903.6100	21397.0800	21.9036	21.3971	0
18/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R202 On 06-August-26			Bond Future	299.5394	299.0231	299.5394	299.0231	0
18/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20679.4300	20163.1300	20.6794	20.1631	0
18/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R202 On 05-November-26			Bond Future	304.8292	304.3031	304.8292	304.3031	0
18/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	24369.1600	23843.1300	24.3692	23.8431	0
18/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R202 On 04-February-27			Bond Future	304.6717	304.1355	304.6717	304.1355	0
18/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9941.6900	9405.5000	9.9417	9.4055	0
18/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R209 On 05-February-26			Bond Future	8.6069	8.5768	86.5443	86.7240	34,894
18/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12532.4700	12712.2200	12.5325	12.7122	0
18/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	0
18/12/2025	R209 On 07-May-26			Bond Future	8.6556	8.6244	84.9402	85.1232	6,551
18/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12784.1300	12966.2200	12.7841	12.9662	0
18/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	13.8000	12.9200	0.0138	0.0129	0
18/12/2025	R209 On 06-August-26			Bond Future	8.7064	8.6742	86.4748	86.6609	3,673
18/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13846.3700	14030.3600	13.8464	14.0304	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	38.0700	35.9400	0.0381	0.0359	0
18/12/2025	R209 On 05-November-26			Bond Future	8.7636	8.7302	84.8318	85.0209	0
18/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8657.8900	8828.5100	8.6579	8.8285	0
18/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	413.1900	394.6800	0.4132	0.3947	0
18/12/2025	R209 On 04-February-27			Bond Future	8.8318	8.7972	86.2913	86.4834	0
18/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3917.1200	4048.5800	3.9171	4.0486	0
18/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1480.8900	1420.1800	1.4809	1.4202	0
18/12/2025	R210 On 05-February-26			Bond Future	258.1891	258.1652	258.1891	258.1652	539
18/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5089.1400	5065.2200	5.0891	5.0652	0
18/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R210 On 07-May-26			Bond Future	259.4010	259.3765	259.4010	259.3765	918
18/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4001.0200	3976.4900	4.0010	3.9765	0
18/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R210 On 06-August-26			Bond Future	264.1502	264.1249	264.1502	264.1249	0
18/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4310.2400	4284.8700	4.3102	4.2849	0
18/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R210 On 05-November-26			Bond Future	265.2975	265.2710	265.2975	265.2710	0
18/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	11967.5200	11941.0200	11.9675	11.9410	0
18/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R210 On 04-February-27			Bond Future	269.9273	269.8996	269.9273	269.8996	0
18/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	3897.3300	3869.6200	3.8973	3.8696	0
18/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R213 On 05-February-26			Bond Future	7.7502	7.7454	100.0597	100.0788	18,761
18/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8189.6000	8208.7100	8.1896	8.2087	0
18/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.1100	0.1200	0.0001	0.0001	0
18/12/2025	R213 On 07-May-26			Bond Future	7.7797	7.7746	98.2978	98.3172	65,316
18/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7471.6000	7491.1900	7.4716	7.4912	0
18/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	18.6000	18.7900	0.0186	0.0188	0
18/12/2025	R213 On 06-August-26			Bond Future	7.8114	7.8061	100.0739	100.0935	0
18/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6740.9200	6760.4700	6.7409	6.7605	0
18/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	83.1800	83.1500	0.0832	0.0832	0
18/12/2025	R213 On 05-November-26			Bond Future	7.8595	7.8539	98.2692	98.2889	0
18/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3533.9000	3551.3100	3.5339	3.5513	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	454.1100	451.8000	0.4541	0.4518	0
18/12/2025	R213 On 04-February-27			Bond Future	7.9286	7.9227	99.9607	99.9804	0
18/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1832.1000	1845.3600	1.8321	1.8454	0
18/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1128.3100	1121.8400	1.1283	1.1218	0
18/12/2025	R214 On 05-February-26			Bond Future	9.2478	9.2180	80.8289	81.0306	11,294
18/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12054.5100	12256.1400	12.0545	12.2561	0
18/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0.7000	0.6700	0.0007	0.0007	0
18/12/2025	R214 On 07-May-26			Bond Future	9.3041	9.2734	78.9769	79.1822	30,864
18/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	13068.1500	13271.3500	13.0682	13.2714	0
18/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	34.6700	32.6500	0.0347	0.0327	0
18/12/2025	R214 On 06-August-26			Bond Future	9.3631	9.3314	80.4039	80.6127	0
18/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14844.6400	15050.0100	14.8446	15.0500	0
18/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	66.5500	63.1500	0.0666	0.0632	0
18/12/2025	R214 On 05-November-26			Bond Future	9.4289	9.3963	78.5097	78.7219	0
18/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9677.1700	9867.5500	9.6772	9.8676	0
18/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	518.5900	496.7300	0.5186	0.4967	0
18/12/2025	R214 On 04-February-27			Bond Future	9.5050	9.4713	79.8606	80.0763	0
18/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4463.9800	4607.4900	4.4640	4.6075	0
18/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1994.8500	1922.7000	1.9949	1.9227	0
18/12/2025	R248 On 05-February-26			Bond Future	9.3723	9.3424	98.1725	98.4364	243,327
18/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	57.6300	76.5700	0.0576	0.0766	1,940
18/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4378.1400	4133.2100	4.3781	4.1332	0
18/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1277.6400	1436.3000	1.2776	1.4363	1,940
18/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1033.4100	928.2000	1.0334	0.9282	0
18/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1829.3200	2016.4000	1.8293	2.0164	0
18/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	712.7200	635.9300	0.7127	0.6359	0
18/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2803.9100	3022.4000	2.8039	3.0224	12,500
18/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	403.0000	357.6200	0.4030	0.3576	0
18/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4631.4500	4877.9300	4.6315	4.8779	0
18/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	152.7400	135.3500	0.1527	0.1354	1,940
18/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5392.5300	5644.7100	5.3925	5.6447	0
18/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	104.0000	92.3100	0.1040	0.0923	0
18/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	9031.8900	9294.0600	9.0319	9.2941	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	17.4700	15.7700	0.0175	0.0158	0
18/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15865.6800	16129.5100	15.8657	16.1295	0
18/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	0.6800	0.6400	0.0007	0.0006	0
18/12/2025	R248 On 07-May-26			Bond Future	9.4275	9.3968	95.4894	95.7579	44,331
18/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	17052.5800	17318.5700	17.0526	17.3186	0
18/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	43.5300	40.9900	0.0435	0.0410	0
18/12/2025	R248 On 06-August-26			Bond Future	9.4852	9.4536	97.2146	97.4878	0
18/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20424.3000	20694.4100	20.4243	20.6944	0
18/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	58.9200	55.8200	0.0589	0.0558	0
18/12/2025	R248 On 05-November-26			Bond Future	9.5489	9.5164	94.4724	94.7502	0
18/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13866.6800	14119.5600	13.8667	14.1196	0
18/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	619.0600	594.1500	0.6191	0.5942	0
18/12/2025	R248 On 04-February-27			Bond Future	9.6219	9.5884	96.0976	96.3798	0
18/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6255.6500	6451.6300	6.2557	6.4516	0
18/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2298.2700	2212.0200	2.2983	2.2120	0
18/12/2025	R2R9 On 05-February-26			Bond Future	9.0892	9.0594	109.5417	109.7780	0
18/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96551.2000	96787.5000	96.5512	96.7875	0
18/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R2R9 On 07-May-26			Bond Future	9.1518	9.1209	106.5213	106.7617	0
18/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95671.6200	95912.0400	95.6716	95.9120	0
18/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R2R9 On 06-August-26			Bond Future	9.2170	9.1850	108.4456	108.6903	0
18/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95326.1100	95570.8000	95.3261	95.5708	0
18/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R2R9 On 05-November-26			Bond Future	9.2883	9.2551	105.3581	105.6067	0
18/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94388.0000	94636.6500	94.3880	94.6367	0
18/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R2R9 On 04-February-27			Bond Future	9.3707	9.3363	107.1695	107.4221	0
18/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5422.9900	5602.2300	5.4230	5.6022	0
18/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1706.0200	1632.6900	1.7060	1.6327	0
18/12/2025	R4R2 On 05-February-26			Bond Future	9.3100	9.2903	110.4146	110.5853	1,937
18/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	97139.3700	97310.0900	97.1394	97.3101	0
18/12/2025	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
18/12/2025	R4R2 On 07-May-26			Bond Future	9.3740	9.3537	107.2837	107.4575	0
18/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	96194.6100	96368.3400	96.1946	96.3683	0
18/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R4R2 On 06-August-26			Bond Future	9.4403	9.4194	109.2218	109.3985	0
18/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95804.5300	95981.2700	95.8045	95.9813	0
18/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R4R2 On 05-November-26			Bond Future	9.5121	9.4904	106.0217	106.2012	0
18/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94799.1400	94978.6400	94.7991	94.9786	0
18/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2025	R4R2 On 04-February-27			Bond Future	9.5938	9.5715	107.8445	108.0268	0
18/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6092.6500	6224.0100	6.0927	6.2240	0
18/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1856.5100	1805.6500	1.8565	1.8057	0
18/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0