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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
19/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	2029 On 05-February-26			Bond Future	144.9419	144.9460	144.9419	144.9460	1,850
19/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4831.8800	4835.9800	4.8319	4.8360	0
19/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2029 On 07-May-26			Bond Future	146.1240	146.1170	146.1240	146.1170	2,542
19/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4304.0200	4297.0200	4.3040	4.2970	0
19/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2029 On 06-August-26			Bond Future	148.8200	148.7923	148.8200	148.7923	0
19/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4720.0100	4692.2900	4.7200	4.6923	0
19/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2029 On 05-November-26			Bond Future	149.9691	149.9435	149.9691	149.9435	0
19/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2409.0700	2383.5000	2.4091	2.3835	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2029 On 04-February-27			Bond Future	152.5989	152.5608	152.5989	152.5608	0
19/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2878.9400	2840.8200	2.8789	2.8408	0
19/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2030 On 05-February-26			Bond Future	7.5430	7.5378	101.7610	101.7787	166,704
19/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6382.2300	6399.9300	6.3822	6.3999	0
19/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.1400	0.0700	0.0001	0.0001	0
19/12/2025	2030 On 07-May-26			Bond Future	7.5694	7.5663	103.5876	103.5977	5,487
19/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	218.5700	197.0500	0.2186	0.1971	1,000
19/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1384.1600	1352.5300	1.3842	1.3525	0
19/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1011.4600	957.0700	1.0115	0.9571	1,000
19/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	560.0700	495.5700	0.5601	0.4956	0
19/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1499.8700	1454.6700	1.4999	1.4547	0
19/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	378.6800	323.3700	0.3787	0.3234	1,000
19/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5685.8800	5689.4300	5.6859	5.6894	0
19/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	25.7800	19.2200	0.0258	0.0192	0
19/12/2025	2030 On 06-August-26			Bond Future	7.5972	7.5986	101.4644	101.4602	19,282
19/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	359.5000	316.9200	0.3595	0.3169	1,000
19/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1537.6900	1499.3700	1.5377	1.4994	0
19/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1142.6700	1072.3600	1.1427	1.0724	1,000
19/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	802.3800	736.3300	0.8024	0.7363	0
19/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1897.1400	1836.3200	1.8971	1.8363	0
19/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	510.3900	453.8300	0.5104	0.4538	1,000
19/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4876.0000	4854.4800	4.8760	4.8545	0
19/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	115.2800	98.0200	0.1153	0.0980	0
19/12/2025	2030 On 05-November-26			Bond Future	7.6331	7.6340	103.2298	103.2274	0
19/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2545.4400	2551.1300	2.5454	2.5511	0
19/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	431.0800	439.1200	0.4311	0.4391	0
19/12/2025	2030 On 04-February-27			Bond Future	7.6892	7.6932	101.0082	100.9974	0
19/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1303.9500	1307.8500	1.3040	1.3079	0
19/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	960.7400	975.3900	0.9607	0.9754	0
19/12/2025	2031 On 05-February-26			Bond Future	112.6147	112.6694	112.6147	112.6694	1,156
19/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	914.3900	960.7700	0.9144	0.9608	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	59.6600	51.3900	0.0597	0.0514	0
19/12/2025	2031 On 07-May-26			Bond Future	114.6637	114.7106	114.6637	114.7106	736
19/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1028.0800	1066.7900	1.0281	1.0668	0
19/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	204.3400	196.1700	0.2043	0.1962	0
19/12/2025	2031 On 06-August-26			Bond Future	114.3649	114.3966	114.3649	114.3966	680
19/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	965.0700	990.0700	0.9651	0.9901	0
19/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	410.2100	403.5100	0.4102	0.4035	0
19/12/2025	2031 On 05-November-26			Bond Future	116.3818	116.4161	116.3818	116.4161	0
19/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	4893.6200	4927.8700	4.8936	4.9279	0
19/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.8600	1.7700	0.0019	0.0018	0
19/12/2025	2031 On 04-February-27			Bond Future	115.9742	116.0000	115.9742	116.0000	0
19/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	703.2400	721.1000	0.7032	0.7211	0
19/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	909.0400	901.1300	0.9090	0.9011	0
19/12/2025	2032 On 05-February-26			Bond Future	7.9517	7.9623	104.4247	104.3738	127,196
19/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9994.3500	9943.4500	9.9944	9.9435	0
19/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.0900	0.0900	0.0001	0.0001	0
19/12/2025	2032 On 07-May-26			Bond Future	7.9888	8.0017	102.1400	102.0802	37,740
19/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9456.8500	9397.0400	9.4569	9.3970	0
19/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	20.3100	20.3600	0.0203	0.0204	0
19/12/2025	2032 On 06-August-26			Bond Future	8.0269	8.0437	103.9998	103.9244	0
19/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8968.0900	8884.6000	8.9681	8.8846	0
19/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	85.7300	77.6100	0.0857	0.0776	0
19/12/2025	2032 On 05-November-26			Bond Future	8.0786	8.0959	101.6521	101.5773	0
19/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5046.5900	4922.2300	5.0466	4.9222	0
19/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	505.0800	455.5200	0.5051	0.4555	0
19/12/2025	2032 On 04-February-27			Bond Future	8.1451	8.1654	103.4088	103.3245	0
19/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2598.3400	2544.1700	2.5983	2.5442	0
19/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1222.1400	1252.2900	1.2221	1.2523	0
19/12/2025	2033 On 05-February-26			Bond Future	142.2042	142.4401	142.2042	142.4401	2,698
19/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9324.1500	9560.0700	9.3242	9.5601	0
19/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2033 On 07-May-26			Bond Future	143.2341	143.4633	143.2341	143.4633	10,592
19/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8074.0500	8303.2800	8.0741	8.3033	0

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19/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2033 On 06-August-26			Bond Future	145.8767	146.0900	145.8767	146.0900	0
19/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11626.7400	11839.9800	11.6267	11.8400	0
19/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2033 On 05-November-26			Bond Future	146.8710	147.0906	146.8710	147.0906	0
19/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9611.0200	9830.6100	9.6110	9.8306	0
19/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2033 On 04-February-27			Bond Future	149.4467	149.6583	149.4467	149.6583	0
19/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	6736.6600	6948.2600	6.7367	6.9483	0
19/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2037 On 05-February-26			Bond Future	8.8350	8.8202	97.9065	98.0076	122,262
19/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5411.2800	5506.5700	5.4113	5.5066	0
19/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	54.4500	48.6300	0.0545	0.0486	11,500
19/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8155.5400	8255.1700	8.1555	8.2552	0
19/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	10.4700	8.9900	0.0105	0.0090	11,500
19/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11400.6700	11501.4900	11.4007	11.5015	0
19/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	1.5600	1.2700	0.0016	0.0013	0
19/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12825.1400	12926.1500	12.8251	12.9262	1,970
19/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0.4700	0.3700	0.0005	0.0004	0
19/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14492.8900	14593.9800	14.4929	14.5940	0
19/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.0700	0.0500	0.0001	0.0001	0
19/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15364.0200	15465.1300	15.3640	15.4651	0
19/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
19/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15579.8400	15680.9400	15.5798	15.6809	1,030
19/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
19/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18006.1600	18107.2700	18.0062	18.1073	0
19/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20085.2600	20186.3700	20.0853	20.1864	0
19/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
19/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22328.3900	22429.5000	22.3284	22.4295	0
19/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
19/12/2025	2037 On 07-May-26			Bond Future	8.8936	8.8794	99.6639	99.7592	90,411
19/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	1992.8100	2032.2900	1.9928	2.0323	1,500
19/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1283.6900	1227.9100	1.2837	1.2279	0

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19/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4422.8200	4482.4800	4.4228	4.4825	1,500
19/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	534.8300	499.2300	0.5348	0.4992	0
19/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7616.3300	7693.6100	7.6163	7.6936	0
19/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	205.3400	187.3600	0.2053	0.1874	1,500
19/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12611.3000	12700.3600	12.6113	12.7004	142
19/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	51.3000	45.1000	0.0513	0.0451	0
19/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14602.2200	14694.6000	14.6022	14.6946	0
19/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	20.1800	17.3000	0.0202	0.0173	0
19/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20116.9500	20212.0600	20.1170	20.2121	0
19/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.6700	0.5200	0.0007	0.0005	142
19/12/2025	2037 On 06-August-26			Bond Future	8.9554	8.9428	97.2187	97.3017	2,539
19/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7231.4600	7278.7100	7.2315	7.2787	2,541
19/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	565.5100	529.7800	0.5655	0.5298	0
19/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10863.5800	10925.3700	10.8636	10.9254	0
19/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	260.0400	238.8500	0.2600	0.2389	2,541
19/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13995.2600	14067.1300	13.9953	14.0671	0
19/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	109.0200	97.9100	0.1090	0.0979	2,541
19/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16079.7900	16156.9400	16.0798	16.1569	0
19/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	48.0400	42.2100	0.0480	0.0422	0
19/12/2025	2037 On 05-November-26			Bond Future	9.0196	9.0062	98.9099	98.9962	0
19/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4374.8700	4406.6100	4.3749	4.4066	4,490
19/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1593.4100	1538.8100	1.5934	1.5388	0
19/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8142.8400	8189.7600	8.1428	8.1898	0
19/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	750.1800	710.7600	0.7502	0.7108	4,490
19/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10132.8300	10188.2800	10.1328	10.1883	0
19/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	520.5800	489.6900	0.5206	0.4897	0
19/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11208.3100	11267.3500	11.2083	11.2674	0
19/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	431.7600	404.4600	0.4318	0.4045	4,490
19/12/2025	2037 On 04-February-27			Bond Future	9.0944	9.0817	96.3628	96.4427	0
19/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4573.6600	4450.8700	4.5737	4.4509	0
19/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2000.9900	1798.3700	2.0010	1.7984	0
19/12/2025	2038 On 05-February-26			Bond Future	157.2871	157.2916	157.2871	157.2916	2,880
19/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14087.1000	14091.5600	14.0871	14.0916	0
19/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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19/12/2025	2038 On 07-May-26			Bond Future	160.1490	160.1413	160.1490	160.1413	440
19/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15619.0300	15611.3300	15.6190	15.6113	0
19/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2038 On 06-August-26			Bond Future	160.9118	160.8815	160.9118	160.8815	0
19/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16191.7600	16161.4900	16.1918	16.1615	0
19/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2038 On 05-November-26			Bond Future	163.7504	163.7224	163.7504	163.7224	0
19/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17440.3800	17412.4100	17.4404	17.4124	0
19/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2038 On 04-February-27			Bond Future	164.3997	164.3581	164.3997	164.3581	0
19/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10569.7400	10528.1400	10.5697	10.5281	0
19/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2040 On 05-February-26			Bond Future	9.2132	9.1985	98.5868	98.6998	75,564
19/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	476.4700	509.3600	0.4765	0.5094	13,500
19/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1741.0400	1660.9500	1.7410	1.6610	0
19/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	982.9900	1035.8600	0.9830	1.0359	14,000
19/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1084.2800	1024.1700	1.0843	1.0242	0
19/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	1961.2100	2037.2100	1.9612	2.0372	0
19/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	541.3800	504.4000	0.5414	0.5044	13,500
19/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4487.5000	4588.2000	4.4875	4.5882	14,000
19/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	124.8300	112.5500	0.1248	0.1126	0
19/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7478.5500	7588.1600	7.4786	7.5882	0
19/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	25.2300	21.8600	0.0252	0.0219	14,000
19/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8219.7800	8330.3600	8.2198	8.3304	680
19/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	16.8200	14.4200	0.0168	0.0144	0
19/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10858.3500	10970.6100	10.8584	10.9706	0
19/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	4.0600	3.3400	0.0041	0.0033	8,180
19/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13394.0800	13506.8300	13.3941	13.5068	0
19/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	1.1000	0.8700	0.0011	0.0009	680
19/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15466.6200	15579.5500	15.4666	15.5796	0
19/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.2000	0.1500	0.0002	0.0002	0
19/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17407.9200	17520.9000	17.4079	17.5209	475
19/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
19/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24980.1100	25093.0900	24.9801	25.0931	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
19/12/2025	2040 On 07-May-26			Bond Future	9.2775	9.2633	100.3565	100.4637	11,000
19/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10145.9200	10234.7300	10.1459	10.2347	1,460
19/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	184.9100	166.5300	0.1849	0.1665	0
19/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12722.5700	12818.2700	12.7226	12.8183	0
19/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	101.0700	89.5800	0.1011	0.0896	0
19/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15959.8400	16062.7900	15.9598	16.0628	0
19/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	29.4100	25.1700	0.0294	0.0252	0
19/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16247.5500	16350.9500	16.2476	16.3510	0
19/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	25.7400	21.9500	0.0257	0.0220	1,460
19/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18005.4200	18110.7700	18.0054	18.1108	0
19/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	10.9200	9.0800	0.0109	0.0091	0
19/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19059.1200	19165.1700	19.0591	19.1652	0
19/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	6.2800	5.1400	0.0063	0.0051	1,460
19/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20737.6000	20844.2900	20.7376	20.8443	0
19/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	2.4400	1.9400	0.0024	0.0019	0
19/12/2025	2040 On 06-August-26			Bond Future	9.3452	9.3324	97.6733	97.7683	7,265
19/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18292.1300	18380.3600	18.2921	18.3804	0
19/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	52.7200	45.9000	0.0527	0.0459	0
19/12/2025	2040 On 05-November-26			Bond Future	9.4143	9.4008	99.3722	99.4709	0
19/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5205.0000	5238.1500	5.2050	5.2382	2,300
19/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1673.6200	1608.0500	1.6736	1.6081	0
19/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9405.2200	9457.7800	9.4052	9.4578	0
19/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	806.4700	760.3100	0.8065	0.7603	2,300
19/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11612.8000	11674.6700	11.6128	11.6747	0
19/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	566.1800	529.3300	0.5662	0.5293	0
19/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12797.4100	12863.1200	12.7974	12.8631	0
19/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	473.2600	440.2500	0.4733	0.4403	2,300
19/12/2025	2040 On 04-February-27			Bond Future	9.4933	9.4804	96.5825	96.6748	0
19/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5273.9900	5301.7600	5.2740	5.3018	0
19/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2207.8700	2143.3500	2.2079	2.1434	0
19/12/2025	2043 On 05-February-26			Bond Future	122.1789	122.1825	122.1789	122.1825	0
19/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12518.9100	12522.4600	12.5189	12.5225	0
19/12/2025	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
19/12/2025	2043 On 07-May-26			Bond Future	124.4019	124.3960	124.4019	124.3960	0
19/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12701.9147	12695.9885	12.7019	12.6960	0
19/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0447	0.0285	0.0000	0.0000	0
19/12/2025	2043 On 06-August-26			Bond Future	123.8530	123.8296	123.8530	123.8296	0
19/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12974.7081	12950.8391	12.9747	12.9508	0
19/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1.7081	1.2791	0.0017	0.0013	0
19/12/2025	2043 On 05-November-26			Bond Future	126.0370	126.0155	126.0370	126.0155	0
19/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13204.8113	13181.9018	13.2048	13.1819	0
19/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	7.7913	6.3718	0.0078	0.0064	0
19/12/2025	2043 On 04-February-27			Bond Future	125.3629	125.3311	125.3629	125.3311	0
19/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	8001.4859	7952.0476	8.0015	7.9520	0
19/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	268.5559	250.9076	0.2686	0.2509	0
19/12/2025	2044 On 05-February-26			Bond Future	9.4331	9.4133	94.3769	94.5391	60,396
19/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4619.0100	4762.9700	4.6190	4.7630	0
19/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	142.3400	124.1500	0.1423	0.1242	0
19/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5116.5600	5263.9300	5.1166	5.2639	9,000
19/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	109.8900	95.1100	0.1099	0.0951	0
19/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10943.5900	11104.5100	10.9436	11.1045	9,000
19/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	5.8800	4.6500	0.0059	0.0047	0
19/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13257.4000	13419.0900	13.2574	13.4191	0
19/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	1.9200	1.4600	0.0019	0.0015	4,500
19/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14535.4900	14697.3700	14.5355	14.6974	0
19/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	1.0600	0.7900	0.0011	0.0008	9,000
19/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14850.0700	15011.9800	14.8501	15.0120	0
19/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0.9200	0.6800	0.0009	0.0007	4,500
19/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15224.8800	15386.8600	15.2249	15.3869	0
19/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0.6600	0.4900	0.0007	0.0005	0
19/12/2025	2044 On 07-May-26		Call	Bond Future	959.8800	944.6200	0.9599	0.9446	0
19/12/2025	2044 On 07-May-26			Bond Future	9.4969	9.4774	96.0711	96.2286	65,342
19/12/2025	2044 On 07-May-26		Put	Bond Future	4888.8000	4716.0500	4.8888	4.7161	0
19/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4785.9000	4877.0000	4.7859	4.8770	0
19/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	847.5500	781.1600	0.8476	0.7812	15,000
19/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16164.6600	16314.6600	16.1647	16.3147	0
19/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	45.3300	37.8400	0.0453	0.0378	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	2044 On 06-August-26			Bond Future	9.5637	9.5453	93.4351	93.5820	7,681
19/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19168.8400	19306.2000	19.1688	19.3062	0
19/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	63.3400	53.8100	0.0633	0.0538	0
19/12/2025	2044 On 05-November-26			Bond Future	9.6313	9.6121	95.0603	95.2116	0
19/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12764.9300	12781.3400	12.7649	12.7813	0
19/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	677.6900	542.7300	0.6777	0.5427	0
19/12/2025	2044 On 04-February-27			Bond Future	9.7077	9.6888	92.3211	92.4674	0
19/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5856.8300	5907.0400	5.8568	5.9070	0
19/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2304.6200	2208.5400	2.3046	2.2085	0
19/12/2025	2046 On 05-February-26			Bond Future	140.9848	140.9885	140.9848	140.9885	12,410
19/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19334.8000	19338.5300	19.3348	19.3385	0
19/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2046 On 07-May-26			Bond Future	141.2637	141.2566	141.2637	141.2566	5,789
19/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16313.6800	16306.6400	16.3137	16.3066	0
19/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2046 On 06-August-26			Bond Future	143.8699	143.8429	143.8699	143.8429	0
19/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21489.9200	21462.8700	21.4899	21.4629	0
19/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2046 On 05-November-26			Bond Future	144.0873	144.0624	144.0873	144.0624	0
19/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18607.2500	18582.3600	18.6073	18.5824	0
19/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2046 On 04-February-27			Bond Future	146.6130	146.5759	146.6130	146.5759	0
19/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15523.0100	15485.9200	15.5230	15.4859	0
19/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2050 On 05-February-26			Bond Future	141.7510	141.7551	141.7510	141.7551	11,546
19/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	18930.9700	18935.0600	18.9310	18.9351	0
19/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2050 On 07-May-26			Bond Future	144.3303	144.3232	144.3303	144.3232	4,988
19/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20260.3000	20253.2400	20.2603	20.2532	0
19/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2050 On 06-August-26			Bond Future	144.5517	144.5244	144.5517	144.5244	0
19/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21281.7400	21254.4200	21.2817	21.2544	0
19/12/2025	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
19/12/2025	2050 On 05-November-26			Bond Future	147.1020	147.0766	147.1020	147.0766	0
19/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23261.9700	23236.5800	23.2620	23.2366	0
19/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	2050 On 04-February-27			Bond Future	147.2045	147.1673	147.2045	147.1673	0
19/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	14814.5400	14777.2600	14.8145	14.7773	0
19/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	AL37 On 05-February-26			Index Future	1257.9650	1258.7210	1257.9650	1,258.7210	0
19/12/2025	AL37 On 07-May-26			Index Future	1280.5460	1281.2180	1280.5460	1,281.2180	0
19/12/2025	AL37 On 06-August-26			Index Future	1303.6190	1304.1240	1303.6190	1,304.1240	0
19/12/2025	AL37 On 05-November-26			Index Future	1326.5890	1327.1230	1326.5890	1,327.1230	0
19/12/2025	AL37 On 04-February-27			Index Future	1349.5760	1350.0120	1349.5760	1,350.0120	0
19/12/2025	AL7T On 05-February-26			Index Future	1615.3530	1618.5740	1615.3530	1,618.5740	0
19/12/2025	AL7T On 07-May-26			Index Future	1644.3490	1647.5020	1644.3490	1,647.5020	0
19/12/2025	AL7T On 06-August-26			Index Future	1673.9770	1676.9570	1673.9770	1,676.9570	0
19/12/2025	AL7T On 05-November-26			Index Future	1703.4720	1706.5310	1703.4720	1,706.5310	0
19/12/2025	AL7T On 04-February-27			Index Future	1732.9890	1735.9640	1732.9890	1,735.9640	0
19/12/2025	ALBI On 05-February-26			Index Future	1359.9170	1362.0660	1359.9170	1,362.0660	79
19/12/2025	ALBI On 07-May-26			Index Future	1384.3280	1386.4100	1384.3280	1,386.4100	0
19/12/2025	ALBI On 06-August-26			Index Future	1409.2700	1411.1970	1409.2700	1,411.1970	0
19/12/2025	ALBI On 05-November-26			Index Future	1434.1020	1436.0840	1434.1020	1,436.0840	0
19/12/2025	ALBI On 04-February-27			Index Future	1458.9520	1460.8530	1458.9520	1,460.8530	0
19/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	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
19/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	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
19/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	ES33 On 05-February-26			Bond Future	8.9349	8.9202	95.2658	95.3416	0
19/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12070.2900	12146.1600	12.0703	12.1462	0
19/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	ES33 On 07-May-26			Bond Future	9.0048	8.9909	93.2057	93.2756	0
19/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12325.1100	12395.0500	12.3251	12.3951	0
19/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	ES33 On 06-August-26			Bond Future	9.0776	9.0657	94.9250	94.9830	0
19/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13056.3400	13114.3600	13.0563	13.1144	0
19/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	ES33 On 05-November-26			Bond Future	9.1662	9.1534	92.8070	92.8678	0
19/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7478.6000	7539.3900	7.4786	7.5394	0
19/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	ES33 On 04-February-27			Bond Future	9.2727	9.2608	94.4315	94.4858	0
19/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1934.9600	1989.2600	1.9350	1.9893	0
19/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	ES42 On 05-February-26			Bond Future	9.6571	9.6425	93.1150	93.2252	0
19/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14515.3100	14625.4300	14.5153	14.6254	0
19/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	ES42 On 07-May-26			Bond Future	9.7269	9.7128	90.5448	90.6498	0
19/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15903.3800	16008.3400	15.9034	16.0083	0
19/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	ES42 On 06-August-26			Bond Future	9.7973	9.7844	92.2148	92.3088	0
19/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17740.5000	17834.4300	17.7405	17.8344	0
19/12/2025	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
19/12/2025	ES42 On 05-November-26			Bond Future	9.8754	9.8619	89.5772	89.6745	0
19/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11612.3700	11709.7000	11.6124	11.7097	0
19/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	ES42 On 04-February-27			Bond Future	9.9621	9.9492	91.1434	91.2352	0
19/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2283.5300	2375.2400	2.2835	2.3752	0
19/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	GOVI On 05-February-26			GOVI	1334.6840	1336.7370	1334.6840	1,336.7370	606
19/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1846840.0000	1867370.0000	184.6840	186.7370	0
19/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	GOVI On 07-May-26			GOVI	1358.6420	1360.6290	1358.6420	1,360.6290	42
19/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1816420.0000	1836290.0000	181.6420	183.6290	0
19/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	GOVI On 06-August-26			GOVI	1383.1230	1384.9550	1383.1230	1,384.9550	0
19/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1941230.0000	1959550.0000	194.1230	195.9550	0
19/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	GOVI On 05-November-26			GOVI	1407.4930	1409.3790	1407.4930	1,409.3790	0
19/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1304930.0000	1323790.0000	130.4930	132.3790	0
19/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	GOVI On 04-February-27			GOVI	1431.8820	1433.6870	1431.8820	1,433.6870	0
19/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	628820.0000	646870.0000	62.8820	64.6870	0
19/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/12/2025	I258 On 05-February-26			Bond Future	128.2607	127.8306	128.2607	127.8306	0
19/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16610.6500	16180.6300	16.6107	16.1806	0
19/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	I258 On 07-May-26			Bond Future	130.5944	130.1465	130.5944	130.1465	0
19/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16864.9738	16417.0473	16.8650	16.4170	0
19/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.5638	0.5973	0.0006	0.0006	0
19/12/2025	I258 On 06-August-26			Bond Future	130.1596	129.6853	130.1596	129.6853	0
19/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17220.5180	16746.3292	17.2205	16.7463	0
19/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	10.8880	11.0792	0.0109	0.0111	0
19/12/2025	I258 On 05-November-26			Bond Future	132.4550	131.9746	132.4550	131.9746	0
19/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17543.8495	17064.7515	17.5438	17.0648	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	38.8195	40.1215	0.0388	0.0401	0
19/12/2025	I258 On 04-February-27			Bond Future	131.8937	131.3944	131.8937	131.3944	0
19/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13337.1292	12854.0278	13.3371	12.8540	0
19/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	343.4492	359.6078	0.3434	0.3596	0
19/12/2025	IGOV On 05-February-26			Index Future	433.1090	432.2730	433.1090	432.2730	242
19/12/2025	IGOV On 07-May-26			Index Future	440.9900	440.1050	440.9900	440.1050	8
19/12/2025	IGOV On 06-August-26			Index Future	449.0390	448.0770	449.0390	448.0770	0
19/12/2025	IGOV On 05-November-26			Index Future	457.0540	456.0810	457.0540	456.0810	0
19/12/2025	IGOV On 04-February-27			Index Future	465.0740	464.0480	465.0740	464.0480	0
19/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
19/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
19/12/2025	R033 On 05-February-26			Bond Future	8.0783	8.0940	113.9028	113.8135	13,330
19/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12696.2100	12606.8600	12.6962	12.6069	0
19/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	3.1900	3.1800	0.0032	0.0032	0
19/12/2025	R033 On 07-May-26			Bond Future	8.1188	8.1369	110.9050	110.8053	0
19/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11740.5900	11641.8700	11.7406	11.6419	0
19/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	123.8200	124.7700	0.1238	0.1248	0
19/12/2025	R033 On 06-August-26			Bond Future	8.1603	8.1822	112.9243	112.8071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10956.6100	10839.0800	10.9566	10.8391	0
19/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	486.6300	486.2900	0.4866	0.4863	0
19/12/2025	R033 On 05-November-26			Bond Future	8.2140	8.2367	109.8497	109.7326	0
19/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6807.7100	6700.3400	6.8077	6.7003	0
19/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1234.9000	1244.6400	1.2349	1.2446	0
19/12/2025	R033 On 04-February-27			Bond Future	8.2812	8.3070	111.7475	111.6194	0
19/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4357.1600	4270.8700	4.3572	4.2709	0
19/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2540.5700	2582.3900	2.5406	2.5824	0
19/12/2025	R035 On 05-February-26			Bond Future	8.4381	8.4181	106.7150	106.8422	84,027
19/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	872.0800	937.6100	0.8721	0.9376	0
19/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	796.3900	734.7000	0.7964	0.7347	16,000
19/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1670.4900	1760.3800	1.6705	1.7604	350
19/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	398.0900	360.7600	0.3981	0.3608	0
19/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2751.1100	2858.7500	2.7511	2.8588	0
19/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	177.1300	157.5500	0.1771	0.1576	0
19/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4391.9900	4511.9900	4.3920	4.5120	0
19/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	56.2600	49.0400	0.0563	0.0490	350
19/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5029.7300	5152.0400	5.0297	5.1520	0
19/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	36.3800	31.4700	0.0364	0.0315	16,000
19/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7286.7200	7412.7200	7.2867	7.4127	0
19/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	7.8100	6.5900	0.0078	0.0066	350
19/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10274.3700	10401.4100	10.2744	10.4014	250
19/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	1.0000	0.8200	0.0010	0.0008	0
19/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11751.5300	11878.6700	11.7515	11.8787	2,000
19/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0.3800	0.3000	0.0004	0.0003	0
19/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12985.4700	13112.6700	12.9855	13.1127	0
19/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.1000	0.0800	0.0001	0.0001	250
19/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13620.5300	13747.7300	13.6205	13.7477	0
19/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.0500	0.0300	0.0001	0.0000	0
19/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14406.0000	14533.2100	14.4060	14.5332	2,000
19/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
19/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14717.6100	14844.8300	14.7176	14.8448	0
19/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
19/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15592.5700	15719.7900	15.5926	15.7198	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
19/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21774.0900	21901.3100	21.7741	21.9013	0
19/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
19/12/2025	R035 On 07-May-26			Bond Future	8.4840	8.4645	104.1292	104.2506	34,632
19/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	849.9500	887.6100	0.8500	0.8876	1,000
19/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2064.1900	1980.4500	2.0642	1.9805	0
19/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2709.9600	2783.1200	2.7100	2.7831	1,000
19/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	832.0000	783.7600	0.8320	0.7838	0
19/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4723.3600	4815.9100	4.7234	4.8159	0
19/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	398.8500	370.0000	0.3989	0.3700	1,000
19/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7049.3100	7154.2600	7.0493	7.1543	250
19/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	185.0200	168.5700	0.1850	0.1686	0
19/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7156.2700	7261.6300	7.1563	7.2616	200
19/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	178.5900	162.5500	0.1786	0.1626	0
19/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7423.9900	7530.2900	7.4240	7.5303	350
19/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	163.6100	148.5100	0.1636	0.1485	0
19/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9725.7900	9838.3800	9.7258	9.8384	0
19/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	79.0400	70.2300	0.0790	0.0702	250
19/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9832.3200	9945.1300	9.8323	9.9451	0
19/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	76.5000	67.9100	0.0765	0.0679	200
19/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10098.2900	10211.6300	10.0983	10.2116	0
19/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	70.5400	62.4800	0.0705	0.0625	350
19/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12353.9700	12471.2100	12.3540	12.4712	0
19/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	30.5100	26.3500	0.0305	0.0264	250
19/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12457.2300	12574.6600	12.4572	12.5747	0
19/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	28.8400	24.8700	0.0288	0.0249	200
19/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12715.0500	12832.9200	12.7151	12.8329	0
19/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	25.0300	21.5000	0.0250	0.0215	350
19/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13485.0600	13604.0200	13.4851	13.6040	0
19/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	16.1800	13.7400	0.0162	0.0137	0
19/12/2025	R035 On 06-August-26			Bond Future	8.5317	8.5137	106.0253	106.1341	56
19/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1155.5800	1181.3700	1.1556	1.1814	1,000
19/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2634.7500	2551.7300	2.6348	2.5517	0
19/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2587.9000	2634.4200	2.5879	2.6344	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1513.7000	1451.4100	1.5137	1.4514	0
19/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2914.4900	2964.3500	2.9145	2.9644	1,000
19/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1363.2000	1304.2500	1.3632	1.3043	0
19/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4425.5500	4486.3200	4.4256	4.4863	200
19/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	878.9800	830.9400	0.8790	0.8309	0
19/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4802.1400	4865.9400	4.8021	4.8659	0
19/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	793.5900	748.5800	0.7936	0.7486	350
19/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4849.6100	4913.8300	4.8496	4.9138	250
19/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	783.5200	738.9300	0.7835	0.7389	0
19/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5670.4900	5741.0600	5.6705	5.7411	0
19/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	632.7500	594.5100	0.6328	0.5945	1,000
19/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6856.0200	6933.2800	6.8560	6.9333	0
19/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	467.8200	436.2700	0.4678	0.4363	200
19/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7255.7300	7334.7700	7.2557	7.3348	0
19/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	422.8400	393.0700	0.4228	0.3931	350
19/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7305.7900	7385.1300	7.3058	7.3851	0
19/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	417.5000	388.0300	0.4175	0.3880	250
19/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9376.4600	9463.9700	9.3765	9.4640	0
19/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	252.7500	231.4500	0.2528	0.2315	200
19/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9832.5300	9921.4500	9.8325	9.9215	0
19/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	227.3500	207.4600	0.2274	0.2075	250
19/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13997.8500	14100.0500	13.9979	14.1001	0
19/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	53.3100	46.7000	0.0533	0.0467	0
19/12/2025	R035 On 05-November-26			Bond Future	8.5925	8.5734	103.3714	103.4842	0
19/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3031.1500	3071.9300	3.0312	3.0719	200
19/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1813.0800	1741.0900	1.8131	1.7411	0
19/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5137.0000	5196.1200	5.1370	5.1961	0
19/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1060.6100	1006.9600	1.0606	1.0070	200
19/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7454.7600	7528.2900	7.4548	7.5283	0
19/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	624.6300	585.3900	0.6246	0.5854	200
19/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8554.3500	8633.8400	8.5544	8.6338	0
19/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	491.4300	458.1500	0.4914	0.4582	0
19/12/2025	R035 On 04-February-27			Bond Future	8.6657	8.6472	105.1584	105.2647	0
19/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3743.8200	3772.4600	3.7438	3.7725	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1730.2900	1652.6500	1.7303	1.6527	0
19/12/2025	R038 On 05-February-26			Bond Future	8.9481	8.9181	118.0403	118.2817	3,763
19/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17755.0500	17996.4700	17.7551	17.9965	0
19/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
19/12/2025	R038 On 07-May-26			Bond Future	9.0085	8.9785	114.6756	114.9123	2,395
19/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16850.9300	17082.7500	16.8509	17.0828	0
19/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	24.5900	19.6900	0.0246	0.0197	0
19/12/2025	R038 On 06-August-26			Bond Future	9.0706	9.0415	116.7635	116.9882	0
19/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18471.3800	18685.1000	18.4714	18.6851	0
19/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	64.7600	53.8400	0.0648	0.0538	0
19/12/2025	R038 On 05-November-26			Bond Future	9.1415	9.1110	113.3146	113.5453	0
19/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11632.2700	11812.4400	11.6323	11.8124	0
19/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	523.5900	473.0200	0.5236	0.4730	0
19/12/2025	R038 On 04-February-27			Bond Future	9.2226	9.1922	115.2720	115.4975	0
19/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5176.8200	5281.8200	5.1768	5.2818	0
19/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2430.2200	2309.7000	2.4302	2.3097	0
19/12/2025	R053 On 05-February-26			Bond Future	9.2179	9.2082	128.0711	128.1863	34,001
19/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22737.7100	22852.8800	22.7377	22.8529	0
19/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0.4100	0.3100	0.0004	0.0003	0
19/12/2025	R053 On 07-May-26			Bond Future	9.2686	9.2595	124.5093	124.6168	14,035
19/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23780.6700	23880.5500	23.7807	23.8806	0
19/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	46.5100	38.8900	0.0465	0.0389	0
19/12/2025	R053 On 06-August-26			Bond Future	9.3200	9.3121	126.7763	126.8681	0
19/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27742.0700	27821.8300	27.7421	27.8218	0
19/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	77.0100	65.0500	0.0770	0.0651	0
19/12/2025	R053 On 05-November-26			Bond Future	9.3770	9.3687	123.1236	123.2194	0
19/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	19195.5800	19122.3300	19.1956	19.1223	0
19/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	847.6800	678.6300	0.8477	0.6786	0
19/12/2025	R053 On 04-February-27			Bond Future	9.4407	9.4330	125.2506	125.3380	0
19/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8991.8800	8973.6300	8.9919	8.9736	0
19/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3014.5600	2908.9100	3.0146	2.9089	0
19/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
19/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	57.1500	57.7400	0.0572	0.0577	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	57.1500	57.7400	0.0572	0.0577	0
19/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
19/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	97.3200	97.6700	0.0973	0.0977	0
19/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	97.3200	97.6700	0.0973	0.0977	0
19/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
19/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	85.3700	85.5500	0.0854	0.0856	0
19/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	85.3700	85.5500	0.0854	0.0856	0
19/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
19/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	49.9500	50.0200	0.0500	0.0500	0
19/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	49.9500	50.0200	0.0500	0.0500	0
19/12/2025	R202 On 05-February-26			Bond Future	293.1135	294.1248	293.1135	294.1248	565
19/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15293.4600	16304.8400	15.2935	16.3048	0
19/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R202 On 07-May-26			Bond Future	298.4467	299.4536	298.4467	299.4536	460
19/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	20896.6500	21903.6100	20.8967	21.9036	0
19/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R202 On 06-August-26			Bond Future	298.5555	299.5394	298.5555	299.5394	0
19/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	19695.4600	20679.4300	19.6955	20.6794	0
19/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R202 On 05-November-26			Bond Future	303.8226	304.8292	303.8226	304.8292	0
19/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23362.6200	24369.1600	23.3626	24.3692	0
19/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R202 On 04-February-27			Bond Future	303.6714	304.6717	303.6714	304.6717	0
19/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	8941.3800	9941.6900	8.9414	9.9417	0
19/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R209 On 05-February-26			Bond Future	8.6217	8.6069	86.4555	86.5443	34,901
19/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12443.7000	12532.4700	12.4437	12.5325	0
19/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.0700	0.0500	0.0001	0.0001	0
19/12/2025	R209 On 07-May-26			Bond Future	8.6698	8.6556	84.8565	84.9402	6,551
19/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12702.6400	12784.1300	12.7026	12.7841	0
19/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	16.0000	13.8000	0.0160	0.0138	0
19/12/2025	R209 On 06-August-26			Bond Future	8.7191	8.7064	86.4016	86.4748	3,673
19/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13777.9700	13846.3700	13.7780	13.8464	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	42.9100	38.0700	0.0429	0.0381	0
19/12/2025	R209 On 05-November-26			Bond Future	8.7770	8.7636	84.7557	84.8318	0
19/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8607.5100	8657.8900	8.6075	8.6579	0
19/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	438.9300	413.1900	0.4389	0.4132	0
19/12/2025	R209 On 04-February-27			Bond Future	8.8446	8.8318	86.2208	86.2913	0
19/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4029.4400	3917.1200	4.0294	3.9171	0
19/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1663.6700	1480.8900	1.6637	1.4809	0
19/12/2025	R210 On 05-February-26			Bond Future	257.9881	258.1891	257.9881	258.1891	539
19/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	4888.0700	5089.1400	4.8881	5.0891	0
19/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R210 On 07-May-26			Bond Future	259.2162	259.4010	259.2162	259.4010	918
19/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	3816.2000	4001.0200	3.8162	4.0010	0
19/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R210 On 06-August-26			Bond Future	263.9986	264.1502	263.9986	264.1502	0
19/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4158.5500	4310.2400	4.1586	4.3102	0
19/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R210 On 05-November-26			Bond Future	265.1384	265.2975	265.1384	265.2975	0
19/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	11808.3900	11967.5200	11.8084	11.9675	0
19/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R210 On 04-February-27			Bond Future	269.7869	269.9273	269.7869	269.9273	0
19/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	3756.9100	3897.3300	3.7569	3.8973	0
19/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R213 On 05-February-26			Bond Future	7.7500	7.7502	100.0605	100.0597	18,761
19/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8190.4400	8189.6000	8.1904	8.1896	0
19/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.1000	0.1100	0.0001	0.0001	0
19/12/2025	R213 On 07-May-26			Bond Future	7.7775	7.7797	98.3063	98.2978	65,316
19/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7485.2400	7471.6000	7.4852	7.4716	0
19/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	23.7200	18.6000	0.0237	0.0186	0
19/12/2025	R213 On 06-August-26			Bond Future	7.8053	7.8114	100.0964	100.0739	0
19/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6780.5000	6740.9200	6.7805	6.7409	0
19/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	100.2600	83.1800	0.1003	0.0832	0
19/12/2025	R213 On 05-November-26			Bond Future	7.8535	7.8595	98.2902	98.2692	0
19/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3611.1600	3533.9000	3.6112	3.5339	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	510.3100	454.1100	0.5103	0.4541	0
19/12/2025	R213 On 04-February-27			Bond Future	7.9198	7.9286	99.9901	99.9607	0
19/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1847.5800	1832.1000	1.8476	1.8321	0
19/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1114.3900	1128.3100	1.1144	1.1283	0
19/12/2025	R214 On 05-February-26			Bond Future	9.2625	9.2478	80.7300	80.8289	11,294
19/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11955.8100	12054.5100	11.9558	12.0545	0
19/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0.9000	0.7000	0.0009	0.0007	0
19/12/2025	R214 On 07-May-26			Bond Future	9.3183	9.3041	78.8824	78.9769	30,864
19/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	12979.3700	13068.1500	12.9794	13.0682	0
19/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	40.4600	34.6700	0.0405	0.0347	0
19/12/2025	R214 On 06-August-26			Bond Future	9.3760	9.3631	80.3188	80.4039	0
19/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14769.2400	14844.6400	14.7692	14.8446	0
19/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	76.2900	66.5500	0.0763	0.0666	0
19/12/2025	R214 On 05-November-26			Bond Future	9.4425	9.4289	78.4215	78.5097	0
19/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9626.2500	9677.1700	9.6263	9.6772	0
19/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	555.8200	518.5900	0.5558	0.5186	0
19/12/2025	R214 On 04-February-27			Bond Future	9.5180	9.5050	79.7774	79.8606	0
19/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4446.9500	4463.9800	4.4470	4.4640	0
19/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2061.0700	1994.8500	2.0611	1.9949	0
19/12/2025	R248 On 05-February-26			Bond Future	9.3920	9.3723	97.9985	98.1725	243,327
19/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	57.9900	57.6300	0.0580	0.0576	1,940
19/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4552.5500	4378.1400	4.5526	4.3781	0
19/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1313.8500	1277.6400	1.3139	1.2776	1,940
19/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1243.6700	1033.4100	1.2437	1.0334	0
19/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1847.8700	1829.3200	1.8479	1.8293	0
19/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	905.3200	712.7200	0.9053	0.7127	0
19/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2779.5500	2803.9100	2.7796	2.8039	12,500
19/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	552.6900	403.0000	0.5527	0.4030	0
19/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4541.5100	4631.4500	4.5415	4.6315	0
19/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	236.8500	152.7400	0.2369	0.1527	1,940
19/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5282.9800	5392.5300	5.2830	5.3925	0
19/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	168.5000	104.0000	0.1685	0.1040	0
19/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8873.7000	9031.8900	8.8737	9.0319	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	33.3300	17.4700	0.0333	0.0175	0
19/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15691.9900	15865.6800	15.6920	15.8657	0
19/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	1.0400	0.6800	0.0010	0.0007	0
19/12/2025	R248 On 07-May-26			Bond Future	9.4470	9.4275	95.3196	95.4894	44,331
19/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16891.7400	17052.5800	16.8917	17.0526	0
19/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	52.4500	43.5300	0.0525	0.0435	0
19/12/2025	R248 On 06-August-26			Bond Future	9.5037	9.4852	97.0553	97.2146	0
19/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20276.4600	20424.3000	20.2765	20.4243	0
19/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	70.3900	58.9200	0.0704	0.0589	0
19/12/2025	R248 On 05-November-26			Bond Future	9.5682	9.5489	94.3084	94.4724	0
19/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13759.0500	13866.6800	13.7591	13.8667	0
19/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	675.3900	619.0600	0.6754	0.6191	0
19/12/2025	R248 On 04-February-27			Bond Future	9.6409	9.6219	95.9384	96.0976	0
19/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6404.5200	6255.6500	6.4045	6.2557	0
19/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2606.3000	2298.2700	2.6063	2.2983	0
19/12/2025	R2R9 On 05-February-26			Bond Future	9.1141	9.0892	109.3455	109.5417	0
19/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96354.9500	96551.2000	96.3550	96.5512	0
19/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R2R9 On 07-May-26			Bond Future	9.1765	9.1518	106.3299	106.5213	0
19/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95480.2000	95671.6200	95.4802	95.6716	0
19/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R2R9 On 06-August-26			Bond Future	9.2406	9.2170	108.2658	108.4456	0
19/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95146.3400	95326.1100	95.1463	95.3261	0
19/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R2R9 On 05-November-26			Bond Future	9.3130	9.2883	105.1731	105.3581	0
19/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94203.0500	94388.0000	94.2031	94.3880	0
19/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R2R9 On 04-February-27			Bond Future	9.3951	9.3707	106.9900	107.1695	0
19/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5324.5300	5422.9900	5.3245	5.4230	0
19/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1787.0800	1706.0200	1.7871	1.7060	0
19/12/2025	R4R2 On 05-February-26			Bond Future	9.3246	9.3100	110.2875	110.4146	1,937
19/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	97012.2800	97139.3700	97.0123	97.1394	0
19/12/2025	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
19/12/2025	R4R2 On 07-May-26			Bond Future	9.3881	9.3740	107.1628	107.2837	0
19/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	96073.7000	96194.6100	96.0737	96.1946	0
19/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R4R2 On 06-August-26			Bond Future	9.4532	9.4403	109.1139	109.2218	0
19/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95696.6500	95804.5300	95.6967	95.8045	0
19/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R4R2 On 05-November-26			Bond Future	9.5256	9.5121	105.9099	106.0217	0
19/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94687.3500	94799.1400	94.6874	94.7991	0
19/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2025	R4R2 On 04-February-27			Bond Future	9.6067	9.5938	107.7394	107.8445	0
19/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6056.0000	6092.6500	6.0560	6.0927	0
19/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1925.0400	1856.5100	1.9250	1.8565	0
19/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0