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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
22/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	2029 On 05-February-26			Bond Future	144.8386	144.9419	144.8386	144.9419	1,850
22/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4728.5700	4831.8800	4.7286	4.8319	0
22/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2029 On 07-May-26			Bond Future	146.0188	146.1240	146.0188	146.1240	2,542
22/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4198.8400	4304.0200	4.1988	4.3040	0
22/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2029 On 06-August-26			Bond Future	148.7138	148.8200	148.7138	148.8200	0
22/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4613.7600	4720.0100	4.6138	4.7200	0
22/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2029 On 05-November-26			Bond Future	149.8629	149.9691	149.8629	149.9691	0
22/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2302.9200	2409.0700	2.3029	2.4091	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2029 On 04-February-27			Bond Future	152.4932	152.5989	152.4932	152.5989	0
22/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2773.1600	2878.9400	2.7732	2.8789	0
22/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2030 On 05-February-26			Bond Future	7.5520	7.5430	101.7304	101.7610	166,379
22/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6351.6200	6382.2300	6.3516	6.3822	0
22/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0900	0.1400	0.0001	0.0001	0
22/12/2025	2030 On 07-May-26			Bond Future	7.5791	7.5694	103.5564	103.5876	5,487
22/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	206.0800	218.5700	0.2061	0.2186	1,000
22/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1402.8400	1384.1600	1.4028	1.3842	0
22/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	984.8700	1011.4600	0.9849	1.0115	1,000
22/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	564.6500	560.0700	0.5647	0.5601	0
22/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1470.0800	1499.8700	1.4701	1.4999	0
22/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	380.0600	378.6800	0.3801	0.3787	1,000
22/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5653.6900	5685.8800	5.6537	5.6859	0
22/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	24.7600	25.7800	0.0248	0.0258	0
22/12/2025	2030 On 06-August-26			Bond Future	7.6075	7.5972	101.4333	101.4644	19,282
22/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	346.1900	359.5000	0.3462	0.3595	1,000
22/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1555.5300	1537.6900	1.5555	1.5377	0
22/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1119.0300	1142.6700	1.1190	1.1427	1,000
22/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	809.8900	802.3800	0.8099	0.8024	0
22/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1869.2000	1897.1400	1.8692	1.8971	0
22/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	513.6000	510.3900	0.5136	0.5104	1,000
22/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4844.0300	4876.0000	4.8440	4.8760	0
22/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	114.4600	115.2800	0.1145	0.1153	0
22/12/2025	2030 On 05-November-26			Bond Future	7.6438	7.6331	103.1995	103.2298	0
22/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2517.9600	2545.4400	2.5180	2.5454	0
22/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	433.8800	431.0800	0.4339	0.4311	0
22/12/2025	2030 On 04-February-27			Bond Future	7.7003	7.6892	100.9790	101.0082	0
22/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1283.7400	1303.9500	1.2837	1.3040	0
22/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	969.7500	960.7400	0.9698	0.9607	0
22/12/2025	2031 On 05-February-26			Bond Future	112.7324	112.6147	112.7324	112.6147	1,156
22/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1012.1500	914.3900	1.0122	0.9144	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	39.8000	59.6600	0.0398	0.0597	0
22/12/2025	2031 On 07-May-26			Bond Future	114.7835	114.6637	114.7835	114.6637	736
22/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1114.2200	1028.0800	1.1142	1.0281	0
22/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	170.7300	204.3400	0.1707	0.2043	0
22/12/2025	2031 On 06-August-26			Bond Future	114.4875	114.3649	114.4875	114.3649	680
22/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1040.8800	965.0700	1.0409	0.9651	0
22/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	363.3600	410.2100	0.3634	0.4102	0
22/12/2025	2031 On 05-November-26			Bond Future	116.5082	116.3818	116.5082	116.3818	0
22/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5019.5800	4893.6200	5.0196	4.8936	0
22/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.4100	1.8600	0.0014	0.0019	0
22/12/2025	2031 On 04-February-27			Bond Future	116.1046	115.9742	116.1046	115.9742	0
22/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	762.3300	703.2400	0.7623	0.7032	0
22/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	837.7300	909.0400	0.8377	0.9090	0
22/12/2025	2032 On 05-February-26			Bond Future	7.9699	7.9517	104.3372	104.4247	127,196
22/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9906.8300	9994.3500	9.9068	9.9944	0
22/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	0
22/12/2025	2032 On 07-May-26			Bond Future	8.0080	7.9888	102.0509	102.1400	37,740
22/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9367.2000	9456.8500	9.3672	9.4569	0
22/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	19.8500	20.3100	0.0199	0.0203	0
22/12/2025	2032 On 06-August-26			Bond Future	8.0470	8.0269	103.9096	103.9998	0
22/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8878.4900	8968.0900	8.8785	8.9681	0
22/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	86.3000	85.7300	0.0863	0.0857	0
22/12/2025	2032 On 05-November-26			Bond Future	8.0995	8.0786	101.5617	101.6521	0
22/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4966.0700	5046.5900	4.9661	5.0466	0
22/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	514.9400	505.0800	0.5149	0.5051	0
22/12/2025	2032 On 04-February-27			Bond Future	8.1669	8.1451	103.3184	103.4088	0
22/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2535.6300	2598.3400	2.5356	2.5983	0
22/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1249.8400	1222.1400	1.2498	1.2221	0
22/12/2025	2033 On 05-February-26			Bond Future	142.4706	142.2042	142.4706	142.2042	2,698
22/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9590.6100	9324.1500	9.5906	9.3242	0
22/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2033 On 07-May-26			Bond Future	143.5053	143.2341	143.5053	143.2341	10,592
22/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8345.3400	8074.0500	8.3453	8.0741	0

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22/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2033 On 06-August-26			Bond Future	146.1540	145.8767	146.1540	145.8767	0
22/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11903.9600	11626.7400	11.9040	11.6267	0
22/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2033 On 05-November-26			Bond Future	147.1550	146.8710	147.1550	146.8710	0
22/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9894.9800	9611.0200	9.8950	9.6110	0
22/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2033 On 04-February-27			Bond Future	149.7379	149.4467	149.7379	149.4467	0
22/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7027.8900	6736.6600	7.0279	6.7367	0
22/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2037 On 05-February-26			Bond Future	8.8573	8.8350	97.7546	97.9065	122,262
22/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5256.6100	5411.2800	5.2566	5.4113	0
22/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	51.7300	54.4500	0.0517	0.0545	11,500
22/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8002.2700	8155.5400	8.0023	8.1555	0
22/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	9.1500	10.4700	0.0092	0.0105	11,500
22/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11248.3800	11400.6700	11.2484	11.4007	0
22/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	1.2200	1.5600	0.0012	0.0016	0
22/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12673.0700	12825.1400	12.6731	12.8251	1,970
22/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0.3500	0.4700	0.0004	0.0005	0
22/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14340.9200	14492.8900	14.3409	14.4929	0
22/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	0
22/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15212.0700	15364.0200	15.2121	15.3640	0
22/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
22/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15427.8800	15579.8400	15.4279	15.5798	1,030
22/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
22/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17854.2100	18006.1600	17.8542	18.0062	0
22/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	19933.3100	20085.2600	19.9333	20.0853	0
22/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
22/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22176.4400	22328.3900	22.1764	22.3284	0
22/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
22/12/2025	2037 On 07-May-26			Bond Future	8.9168	8.8936	99.5093	99.6639	90,411
22/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	1887.3100	1992.8100	1.8873	1.9928	1,500
22/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1332.8600	1283.6900	1.3329	1.2837	0

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22/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4284.5800	4422.8200	4.2846	4.4228	1,500
22/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	551.2600	534.8300	0.5513	0.5348	0
22/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7465.0700	7616.3300	7.4651	7.6163	0
22/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	208.7500	205.3400	0.2088	0.2053	1,500
22/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12456.2200	12611.3000	12.4562	12.6113	142
22/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	50.8900	51.3000	0.0509	0.0513	0
22/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14447.1700	14602.2200	14.4472	14.6022	0
22/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	19.8000	20.1800	0.0198	0.0202	0
22/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	19962.2300	20116.9500	19.9622	20.1170	0
22/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.6200	0.6700	0.0006	0.0007	142
22/12/2025	2037 On 06-August-26			Bond Future	8.9794	8.9554	97.0618	97.2187	2,539
22/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7087.9000	7231.4600	7.0879	7.2315	2,541
22/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	578.8500	565.5100	0.5789	0.5655	0
22/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10710.9300	10863.5800	10.7109	10.8636	0
22/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	264.2900	260.0400	0.2643	0.2600	2,541
22/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13839.5200	13995.2600	13.8395	13.9953	0
22/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	110.1800	109.0200	0.1102	0.1090	2,541
22/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	15923.2200	16079.7900	15.9232	16.0798	0
22/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	48.3700	48.0400	0.0484	0.0480	0
22/12/2025	2037 On 05-November-26			Bond Future	9.0442	9.0196	98.7516	98.9099	0
22/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4257.6000	4374.8700	4.2576	4.3749	4,490
22/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1634.4400	1593.4100	1.6344	1.5934	0
22/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8001.3200	8142.8400	8.0013	8.1428	0
22/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	766.9600	750.1800	0.7670	0.7502	4,490
22/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	9985.0300	10132.8300	9.9850	10.1328	0
22/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	531.0800	520.5800	0.5311	0.5206	0
22/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11058.1500	11208.3100	11.0582	11.2083	0
22/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	439.9000	431.7600	0.4399	0.4318	4,490
22/12/2025	2037 On 04-February-27			Bond Future	9.1197	9.0944	96.2033	96.3628	0
22/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4460.6100	4573.6600	4.4606	4.5737	0
22/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2047.5200	2000.9900	2.0475	2.0010	0
22/12/2025	2038 On 05-February-26			Bond Future	157.1111	157.2871	157.1111	157.2871	2,880
22/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	13911.0900	14087.1000	13.9111	14.0871	0
22/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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22/12/2025	2038 On 07-May-26			Bond Future	159.9698	160.1490	159.9698	160.1490	440
22/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15439.7600	15619.0300	15.4398	15.6190	0
22/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2038 On 06-August-26			Bond Future	160.7301	160.9118	160.7301	160.9118	0
22/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16010.1300	16191.7600	16.0101	16.1918	0
22/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2038 On 05-November-26			Bond Future	163.5678	163.7504	163.5678	163.7504	0
22/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17257.7800	17440.3800	17.2578	17.4404	0
22/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2038 On 04-February-27			Bond Future	164.2162	164.3997	164.2162	164.3997	0
22/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10386.2200	10569.7400	10.3862	10.5697	0
22/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2040 On 05-February-26			Bond Future	9.2351	9.2132	98.4188	98.5868	79,764
22/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	400.5600	476.4700	0.4006	0.4765	13,500
22/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1833.1800	1741.0400	1.8332	1.7410	0
22/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	870.2900	982.9900	0.8703	0.9830	14,000
22/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1139.6300	1084.2800	1.1396	1.0843	0
22/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	1813.6300	1961.2100	1.8136	1.9612	0
22/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	561.8500	541.3800	0.5619	0.5414	13,500
22/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4317.6100	4487.5000	4.3176	4.4875	14,000
22/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	122.9900	124.8300	0.1230	0.1248	0
22/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7308.2800	7478.5500	7.3083	7.4786	0
22/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	23.0100	25.2300	0.0230	0.0252	14,000
22/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8049.9300	8219.7800	8.0499	8.2198	680
22/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	15.0200	16.8200	0.0150	0.0168	0
22/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10689.5900	10858.3500	10.6896	10.8584	0
22/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	3.3500	4.0600	0.0034	0.0041	8,180
22/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13225.7700	13394.0800	13.2258	13.3941	0
22/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	0.8400	1.1000	0.0008	0.0011	680
22/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15298.5100	15466.6200	15.2985	15.4666	0
22/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.1400	0.2000	0.0001	0.0002	0
22/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17239.8600	17407.9200	17.2399	17.4079	475
22/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
22/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24812.0600	24980.1100	24.8121	24.9801	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
22/12/2025	2040 On 07-May-26			Bond Future	9.3002	9.2775	100.1854	100.3565	11,000
22/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	9976.1500	10145.9200	9.9762	10.1459	1,460
22/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	186.3000	184.9100	0.1863	0.1849	0
22/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12551.0700	12722.5700	12.5511	12.7226	0
22/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	100.7300	101.0700	0.1007	0.1011	0
22/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15788.1500	15959.8400	15.7882	15.9598	0
22/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	28.8800	29.4100	0.0289	0.0294	0
22/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16075.8900	16247.5500	16.0759	16.2476	0
22/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	25.2400	25.7400	0.0252	0.0257	1,460
22/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	17833.9400	18005.4200	17.8339	18.0054	0
22/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	10.6000	10.9200	0.0106	0.0109	0
22/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	18887.7400	19059.1200	18.8877	19.0591	0
22/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	6.0600	6.2800	0.0061	0.0063	1,460
22/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20566.3200	20737.6000	20.5663	20.7376	0
22/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	2.3200	2.4400	0.0023	0.0024	0
22/12/2025	2040 On 06-August-26			Bond Future	9.3686	9.3452	97.4996	97.6733	7,265
22/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18118.7500	18292.1300	18.1188	18.2921	0
22/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	52.9800	52.7200	0.0530	0.0527	0
22/12/2025	2040 On 05-November-26			Bond Future	9.4383	9.4143	99.1969	99.3722	0
22/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5071.7100	5205.0000	5.0717	5.2050	2,300
22/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1715.6300	1673.6200	1.7156	1.6736	0
22/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9247.1500	9405.2200	9.2472	9.4052	0
22/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	823.7000	806.4700	0.8237	0.8065	2,300
22/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11448.2800	11612.8000	11.4483	11.6128	0
22/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	576.9600	566.1800	0.5770	0.5662	0
22/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12630.4800	12797.4100	12.6305	12.7974	0
22/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	481.6300	473.2600	0.4816	0.4733	2,300
22/12/2025	2040 On 04-February-27			Bond Future	9.5179	9.4933	96.4057	96.5825	0
22/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5147.0200	5273.9900	5.1470	5.2740	0
22/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2257.7200	2207.8700	2.2577	2.2079	0
22/12/2025	2043 On 05-February-26			Bond Future	121.8812	122.1789	121.8812	122.1789	0
22/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12221.2300	12518.9100	12.2212	12.5189	0
22/12/2025	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
22/12/2025	2043 On 07-May-26			Bond Future	124.0989	124.4019	124.0989	124.4019	0
22/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12398.9937	12701.9147	12.3990	12.7019	0
22/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0537	0.0447	0.0001	0.0000	0
22/12/2025	2043 On 06-August-26			Bond Future	123.5451	123.8530	123.5451	123.8530	0
22/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12667.0955	12974.7081	12.6671	12.9747	0
22/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	2.0055	1.7081	0.0020	0.0017	0
22/12/2025	2043 On 05-November-26			Bond Future	125.7254	126.0370	125.7254	126.0370	0
22/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	12894.3839	13204.8113	12.8944	13.2048	0
22/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	8.9539	7.7913	0.0090	0.0078	0
22/12/2025	2043 On 04-February-27			Bond Future	125.0478	125.3629	125.0478	125.3629	0
22/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7712.8228	8001.4859	7.7128	8.0015	0
22/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	295.0628	268.5559	0.2951	0.2686	0
22/12/2025	2044 On 05-February-26			Bond Future	9.4499	9.4331	94.2392	94.3769	60,396
22/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4476.0100	4619.0100	4.4760	4.6190	0
22/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	137.0200	142.3400	0.1370	0.1423	0
22/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	4973.5400	5116.5600	4.9735	5.1166	9,000
22/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	104.5500	109.8900	0.1046	0.1099	0
22/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10804.8100	10943.5900	10.8048	10.9436	9,000
22/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	4.7800	5.8800	0.0048	0.0059	0
22/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13119.2600	13257.4000	13.1193	13.2574	0
22/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	1.4600	1.9200	0.0015	0.0019	4,500
22/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14397.5300	14535.4900	14.3975	14.5355	0
22/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	0.7800	1.0600	0.0008	0.0011	9,000
22/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14712.1400	14850.0700	14.7121	14.8501	0
22/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0.6700	0.9200	0.0007	0.0009	4,500
22/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15087.0100	15224.8800	15.0870	15.2249	0
22/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0.4700	0.6600	0.0005	0.0007	0
22/12/2025	2044 On 07-May-26		Call	Bond Future	901.4100	959.8800	0.9014	0.9599	0
22/12/2025	2044 On 07-May-26			Bond Future	9.5142	9.4969	95.9308	96.0711	65,342
22/12/2025	2044 On 07-May-26		Put	Bond Future	4970.5700	4888.8000	4.9706	4.8888	0
22/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4659.5100	4785.9000	4.6595	4.7859	0
22/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	861.4000	847.5500	0.8614	0.8476	15,000
22/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16023.1200	16164.6600	16.0231	16.1647	0
22/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	44.0300	45.3300	0.0440	0.0453	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	2044 On 06-August-26			Bond Future	9.5815	9.5637	93.2928	93.4351	7,681
22/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19026.1700	19168.8400	19.0262	19.1688	0
22/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	62.9200	63.3400	0.0629	0.0633	0
22/12/2025	2044 On 05-November-26			Bond Future	9.6495	9.6313	94.9169	95.0603	0
22/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12627.8100	12764.9300	12.6278	12.7649	0
22/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	683.9700	677.6900	0.6840	0.6777	0
22/12/2025	2044 On 04-February-27			Bond Future	9.7263	9.7077	92.1767	92.3211	0
22/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5748.2700	5856.8300	5.7483	5.8568	0
22/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2340.4500	2304.6200	2.3405	2.3046	0
22/12/2025	2046 On 05-February-26			Bond Future	140.9727	140.9848	140.9727	140.9848	12,410
22/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19322.7400	19334.8000	19.3227	19.3348	0
22/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2046 On 07-May-26			Bond Future	141.2513	141.2637	141.2513	141.2637	5,789
22/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16301.2700	16313.6800	16.3013	16.3137	0
22/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2046 On 06-August-26			Bond Future	143.8581	143.8699	143.8581	143.8699	0
22/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21478.0700	21489.9200	21.4781	21.4899	0
22/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2046 On 05-November-26			Bond Future	144.0774	144.0873	144.0774	144.0873	0
22/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18597.4000	18607.2500	18.5974	18.6073	0
22/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2046 On 04-February-27			Bond Future	146.6051	146.6130	146.6051	146.6130	0
22/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15515.0900	15523.0100	15.5151	15.5230	0
22/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2050 On 05-February-26			Bond Future	141.8596	141.7510	141.8596	141.7510	11,546
22/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19039.5600	18930.9700	19.0396	18.9310	0
22/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2050 On 07-May-26			Bond Future	144.4407	144.3303	144.4407	144.3303	4,988
22/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20370.6900	20260.3000	20.3707	20.2603	0
22/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2050 On 06-August-26			Bond Future	144.6652	144.5517	144.6652	144.5517	0
22/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21395.1600	21281.7400	21.3952	21.2817	0
22/12/2025	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
22/12/2025	2050 On 05-November-26			Bond Future	147.2193	147.1020	147.2193	147.1020	0
22/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23379.3100	23261.9700	23.3793	23.2620	0
22/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	2050 On 04-February-27			Bond Future	147.3262	147.2045	147.3262	147.2045	0
22/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	14936.1900	14814.5400	14.9362	14.8145	0
22/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	AL37 On 05-February-26			Index Future	1257.5700	1257.9650	1257.5700	1,257.9650	0
22/12/2025	AL37 On 07-May-26			Index Future	1280.1440	1280.5460	1280.1440	1,280.5460	0
22/12/2025	AL37 On 06-August-26			Index Future	1303.2140	1303.6190	1303.2140	1,303.6190	0
22/12/2025	AL37 On 05-November-26			Index Future	1326.1860	1326.5890	1326.1860	1,326.5890	0
22/12/2025	AL37 On 04-February-27			Index Future	1349.1770	1349.5760	1349.1770	1,349.5760	0
22/12/2025	AL7T On 05-February-26			Index Future	1611.9350	1615.3530	1611.9350	1,615.3530	0
22/12/2025	AL7T On 07-May-26			Index Future	1640.8690	1644.3490	1640.8690	1,644.3490	0
22/12/2025	AL7T On 06-August-26			Index Future	1670.4390	1673.9770	1670.4390	1,673.9770	0
22/12/2025	AL7T On 05-November-26			Index Future	1699.8850	1703.4720	1699.8850	1,703.4720	0
22/12/2025	AL7T On 04-February-27			Index Future	1729.3550	1732.9890	1729.3550	1,732.9890	0
22/12/2025	ALBI On 05-February-26			Index Future	1357.4390	1359.9170	1357.4390	1,359.9170	79
22/12/2025	ALBI On 07-May-26			Index Future	1381.8050	1384.3280	1381.8050	1,384.3280	0
22/12/2025	ALBI On 06-August-26			Index Future	1406.7070	1409.2700	1406.7070	1,409.2700	0
22/12/2025	ALBI On 05-November-26			Index Future	1431.5040	1434.1020	1431.5040	1,434.1020	0
22/12/2025	ALBI On 04-February-27			Index Future	1456.3210	1458.9520	1456.3210	1,458.9520	0
22/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	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
22/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	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
22/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	ES33 On 05-February-26			Bond Future	8.9562	8.9349	95.1559	95.2658	0
22/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11960.4400	12070.2900	11.9604	12.0703	0
22/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	ES33 On 07-May-26			Bond Future	9.0271	9.0048	93.0938	93.2057	0
22/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12213.2600	12325.1100	12.2133	12.3251	0
22/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	ES33 On 06-August-26			Bond Future	9.1008	9.0776	94.8117	94.9250	0
22/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12943.0200	13056.3400	12.9430	13.0563	0
22/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	ES33 On 05-November-26			Bond Future	9.1903	9.1662	92.6929	92.8070	0
22/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7364.5200	7478.6000	7.3645	7.4786	0
22/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	ES33 On 04-February-27			Bond Future	9.2977	9.2727	94.3169	94.4315	0
22/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1820.3800	1934.9600	1.8204	1.9350	0
22/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	ES42 On 05-February-26			Bond Future	9.6735	9.6571	92.9916	93.1150	0
22/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14391.8300	14515.3100	14.3918	14.5153	0
22/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	ES42 On 07-May-26			Bond Future	9.7438	9.7269	90.4191	90.5448	0
22/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15777.6800	15903.3800	15.7777	15.9034	0
22/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	ES42 On 06-August-26			Bond Future	9.8147	9.7973	92.0873	92.2148	0
22/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17613.0000	17740.5000	17.6130	17.7405	0
22/12/2025	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
22/12/2025	ES42 On 05-November-26			Bond Future	9.8932	9.8754	89.4488	89.5772	0
22/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11483.9500	11612.3700	11.4840	11.6124	0
22/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	ES42 On 04-February-27			Bond Future	9.9803	9.9621	91.0142	91.1434	0
22/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2154.3200	2283.5300	2.1543	2.2835	0
22/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	GOVI On 05-February-26			GOVI	1332.2890	1334.6840	1332.2890	1,334.6840	606
22/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1822890.0000	1846840.0000	182.2890	184.6840	0
22/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	GOVI On 07-May-26			GOVI	1356.2030	1358.6420	1356.2030	1,358.6420	42
22/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1792030.0000	1816420.0000	179.2030	181.6420	0
22/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	GOVI On 06-August-26			GOVI	1380.6440	1383.1230	1380.6440	1,383.1230	0
22/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1916440.0000	1941230.0000	191.6440	194.1230	0
22/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	GOVI On 05-November-26			GOVI	1404.9810	1407.4930	1404.9810	1,407.4930	0
22/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1279810.0000	1304930.0000	127.9810	130.4930	0
22/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	GOVI On 04-February-27			GOVI	1429.3380	1431.8820	1429.3380	1,431.8820	0
22/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	603380.0000	628820.0000	60.3380	62.8820	0
22/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/12/2025	I258 On 05-February-26			Bond Future	127.9223	128.2607	127.9223	128.2607	0
22/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16272.2800	16610.6500	16.2723	16.6107	0
22/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	I258 On 07-May-26			Bond Future	130.2499	130.5944	130.2499	130.5944	0
22/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16520.5394	16864.9738	16.5205	16.8650	0
22/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.6194	0.5638	0.0006	0.0006	0
22/12/2025	I258 On 06-August-26			Bond Future	129.8097	130.1596	129.8097	130.1596	0
22/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	16871.6305	17220.5180	16.8716	17.2205	0
22/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	11.9505	10.8880	0.0120	0.0109	0
22/12/2025	I258 On 05-November-26			Bond Future	132.1006	132.4550	132.1006	132.4550	0
22/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17192.7983	17543.8495	17.1928	17.5438	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	42.1783	38.8195	0.0422	0.0388	0
22/12/2025	I258 On 04-February-27			Bond Future	131.5348	131.8937	131.5348	131.8937	0
22/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13001.0986	13337.1292	13.0011	13.3371	0
22/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	366.2786	343.4492	0.3663	0.3434	0
22/12/2025	IGOV On 05-February-26			Index Future	432.9740	433.1090	432.9740	433.1090	242
22/12/2025	IGOV On 07-May-26			Index Future	440.8520	440.9900	440.8520	440.9900	8
22/12/2025	IGOV On 06-August-26			Index Future	448.9010	449.0390	448.9010	449.0390	0
22/12/2025	IGOV On 05-November-26			Index Future	456.9160	457.0540	456.9160	457.0540	0
22/12/2025	IGOV On 04-February-27			Index Future	464.9380	465.0740	464.9380	465.0740	0
22/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
22/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
22/12/2025	R033 On 05-February-26			Bond Future	8.1013	8.0783	113.7716	113.9028	13,083
22/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12564.3400	12696.2100	12.5643	12.6962	0
22/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	2.4800	3.1900	0.0025	0.0032	0
22/12/2025	R033 On 07-May-26			Bond Future	8.1431	8.1188	110.7714	110.9050	0
22/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11605.5900	11740.5900	11.6056	11.7406	0
22/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	122.4300	123.8200	0.1224	0.1238	0
22/12/2025	R033 On 06-August-26			Bond Future	8.1856	8.1603	112.7889	112.9243	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10824.7500	10956.6100	10.8248	10.9566	0
22/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	490.1400	486.6300	0.4901	0.4866	0
22/12/2025	R033 On 05-November-26			Bond Future	8.2404	8.2140	109.7135	109.8497	0
22/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6691.8400	6807.7100	6.6918	6.8077	0
22/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1255.2600	1234.9000	1.2553	1.2349	0
22/12/2025	R033 On 04-February-27			Bond Future	8.3087	8.2812	111.6106	111.7475	0
22/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4263.4100	4357.1600	4.2634	4.3572	0
22/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2583.7300	2540.5700	2.5837	2.5406	0
22/12/2025	R035 On 05-February-26			Bond Future	8.4555	8.4381	106.6045	106.7150	84,027
22/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	789.5300	872.0800	0.7895	0.8721	0
22/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	824.3000	796.3900	0.8243	0.7964	16,000
22/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1567.3600	1670.4900	1.5674	1.6705	350
22/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	405.4200	398.0900	0.4054	0.3981	0
22/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2638.9000	2751.1100	2.6389	2.7511	0
22/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	175.3800	177.1300	0.1754	0.1771	0
22/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4278.2400	4391.9900	4.2782	4.3920	0
22/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	52.9700	56.2600	0.0530	0.0563	350
22/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	4916.4200	5029.7300	4.9164	5.0297	0
22/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	33.5300	36.3800	0.0335	0.0364	16,000
22/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7175.0900	7286.7200	7.1751	7.2867	0
22/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	6.6400	7.8100	0.0066	0.0078	350
22/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10163.6700	10274.3700	10.1637	10.2744	250
22/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	0.7600	1.0000	0.0008	0.0010	0
22/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11640.9600	11751.5300	11.6410	11.7515	2,000
22/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0.2700	0.3800	0.0003	0.0004	0
22/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12874.9800	12985.4700	12.8750	12.9855	0
22/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.0700	0.1000	0.0001	0.0001	250
22/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13510.0500	13620.5300	13.5101	13.6205	0
22/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
22/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14295.5300	14406.0000	14.2955	14.4060	2,000
22/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
22/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14607.1500	14717.6100	14.6072	14.7176	0
22/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
22/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15482.1100	15592.5700	15.4821	15.5926	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
22/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21663.6300	21774.0900	21.6636	21.7741	0
22/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
22/12/2025	R035 On 07-May-26			Bond Future	8.5021	8.4840	104.0167	104.1292	34,632
22/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	795.4300	849.9500	0.7954	0.8500	1,000
22/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2122.1400	2064.1900	2.1221	2.0642	0
22/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2617.5100	2709.9600	2.6175	2.7100	1,000
22/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	852.0200	832.0000	0.8520	0.8320	0
22/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4617.0400	4723.3600	4.6170	4.7234	0
22/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	405.0000	398.8500	0.4050	0.3989	1,000
22/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	6937.5700	7049.3100	6.9376	7.0493	250
22/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	185.7500	185.0200	0.1858	0.1850	0
22/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7044.4100	7156.2700	7.0444	7.1563	200
22/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	179.2000	178.5900	0.1792	0.1786	0
22/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7311.8600	7423.9900	7.3119	7.4240	350
22/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	163.9500	163.6100	0.1640	0.1636	0
22/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9612.5100	9725.7900	9.6125	9.7258	0
22/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	78.2300	79.0400	0.0782	0.0790	250
22/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9719.0200	9832.3200	9.7190	9.8323	0
22/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	75.6700	76.5000	0.0757	0.0765	200
22/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	9984.9500	10098.2900	9.9850	10.0983	0
22/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	69.6700	70.5400	0.0697	0.0705	350
22/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12240.7300	12353.9700	12.2407	12.3540	0
22/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	29.7400	30.5100	0.0297	0.0305	250
22/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12344.0200	12457.2300	12.3440	12.4572	0
22/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	28.1000	28.8400	0.0281	0.0288	200
22/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12601.8900	12715.0500	12.6019	12.7151	0
22/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	24.3400	25.0300	0.0243	0.0250	350
22/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13372.0500	13485.0600	13.3721	13.4851	0
22/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	15.6400	16.1800	0.0156	0.0162	0
22/12/2025	R035 On 06-August-26			Bond Future	8.5505	8.5317	105.9113	106.0253	56
22/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1101.8300	1155.5800	1.1018	1.1556	1,000
22/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2694.9800	2634.7500	2.6950	2.6348	0
22/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2507.8400	2587.9000	2.5078	2.5879	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1547.6200	1513.7000	1.5476	1.5137	0
22/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2830.5200	2914.4900	2.8305	2.9145	1,000
22/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1393.2100	1363.2000	1.3932	1.3632	0
22/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4328.8200	4425.5500	4.3288	4.4256	200
22/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	896.2300	878.9800	0.8962	0.8790	0
22/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4703.2000	4802.1400	4.7032	4.8021	0
22/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	808.6300	793.5900	0.8086	0.7936	350
22/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4750.4100	4849.6100	4.7504	4.8496	250
22/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	798.3000	783.5200	0.7983	0.7835	0
22/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5567.4400	5670.4900	5.5674	5.6705	0
22/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	643.6800	632.7500	0.6437	0.6328	1,000
22/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6749.0000	6856.0200	6.7490	6.8560	0
22/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	474.7800	467.8200	0.4748	0.4678	200
22/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7147.6900	7255.7300	7.1477	7.2557	0
22/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	428.7800	422.8400	0.4288	0.4228	350
22/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7197.6300	7305.7900	7.1976	7.3058	0
22/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	423.3200	417.5000	0.4233	0.4175	250
22/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9264.8400	9376.4600	9.2648	9.3765	0
22/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	255.1100	252.7500	0.2551	0.2528	200
22/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9720.4400	9832.5300	9.7204	9.8325	0
22/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	229.2400	227.3500	0.2292	0.2274	250
22/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13883.8100	13997.8500	13.8838	13.9979	0
22/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	53.2500	53.3100	0.0533	0.0533	0
22/12/2025	R035 On 05-November-26			Bond Future	8.6119	8.5925	103.2569	103.3714	0
22/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	2952.7900	3031.1500	2.9528	3.0312	200
22/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1849.2800	1813.0800	1.8493	1.8131	0
22/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5041.9300	5137.0000	5.0419	5.1370	0
22/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1080.1000	1060.6100	1.0801	1.0606	200
22/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7350.1500	7454.7600	7.3502	7.4548	0
22/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	634.5800	624.6300	0.6346	0.6246	200
22/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8446.9700	8554.3500	8.4470	8.5544	0
22/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	498.6100	491.4300	0.4986	0.4914	0
22/12/2025	R035 On 04-February-27			Bond Future	8.6857	8.6657	105.0435	105.1584	0
22/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3662.3600	3743.8200	3.6624	3.7438	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1763.7600	1730.2900	1.7638	1.7303	0
22/12/2025	R038 On 05-February-26			Bond Future	8.9649	8.9481	117.9053	118.0403	3,763
22/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17620.0100	17755.0500	17.6200	17.7551	0
22/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
22/12/2025	R038 On 07-May-26			Bond Future	9.0260	9.0085	114.5381	114.6756	2,395
22/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16712.5900	16850.9300	16.7126	16.8509	0
22/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	23.7600	24.5900	0.0238	0.0246	0
22/12/2025	R038 On 06-August-26			Bond Future	9.0886	9.0706	116.6241	116.7635	0
22/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18331.6500	18471.3800	18.3317	18.4714	0
22/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	64.4600	64.7600	0.0645	0.0648	0
22/12/2025	R038 On 05-November-26			Bond Future	9.1600	9.1415	113.1744	113.3146	0
22/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11498.7100	11632.2700	11.4987	11.6323	0
22/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	530.2800	523.5900	0.5303	0.5236	0
22/12/2025	R038 On 04-February-27			Bond Future	9.2417	9.2226	115.1311	115.2720	0
22/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5075.2600	5176.8200	5.0753	5.1768	0
22/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2469.5300	2430.2200	2.4695	2.4302	0
22/12/2025	R053 On 05-February-26			Bond Future	9.2352	9.2179	127.8650	128.0711	34,001
22/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22531.4700	22737.7100	22.5315	22.7377	0
22/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0.2900	0.4100	0.0003	0.0004	0
22/12/2025	R053 On 07-May-26			Bond Future	9.2864	9.2686	124.2995	124.5093	14,035
22/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23569.4500	23780.6700	23.5695	23.7807	0
22/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	45.1200	46.5100	0.0451	0.0465	0
22/12/2025	R053 On 06-August-26			Bond Future	9.3383	9.3200	126.5634	126.7763	0
22/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27528.6800	27742.0700	27.5287	27.7421	0
22/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	76.5700	77.0100	0.0766	0.0770	0
22/12/2025	R053 On 05-November-26			Bond Future	9.3957	9.3770	122.9087	123.1236	0
22/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	18988.8500	19195.5800	18.9889	19.1956	0
22/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	855.9300	847.6800	0.8559	0.8477	0
22/12/2025	R053 On 04-February-27			Bond Future	9.4598	9.4407	125.0338	125.2506	0
22/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8825.0600	8991.8800	8.8251	8.9919	0
22/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3064.4500	3014.5600	3.0645	3.0146	0
22/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
22/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	55.3300	57.1500	0.0553	0.0572	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	55.3300	57.1500	0.0553	0.0572	0
22/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
22/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	96.2600	97.3200	0.0963	0.0973	0
22/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	96.2600	97.3200	0.0963	0.0973	0
22/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
22/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	84.8100	85.3700	0.0848	0.0854	0
22/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	84.8100	85.3700	0.0848	0.0854	0
22/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
22/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	49.7100	49.9500	0.0497	0.0500	0
22/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	49.7100	49.9500	0.0497	0.0500	0
22/12/2025	R202 On 05-February-26			Bond Future	293.0895	293.1135	293.0895	293.1135	565
22/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15269.5000	15293.4600	15.2695	15.2935	0
22/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R202 On 07-May-26			Bond Future	298.4221	298.4467	298.4221	298.4467	460
22/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	20872.1400	20896.6500	20.8721	20.8967	0
22/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R202 On 06-August-26			Bond Future	298.5323	298.5555	298.5323	298.5555	0
22/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	19672.2500	19695.4600	19.6723	19.6955	0
22/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R202 On 05-November-26			Bond Future	303.8032	303.8226	303.8032	303.8226	0
22/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23343.1600	23362.6200	23.3432	23.3626	0
22/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R202 On 04-February-27			Bond Future	303.6559	303.6714	303.6559	303.6714	0
22/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	8925.9300	8941.3800	8.9259	8.9414	0
22/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R209 On 05-February-26			Bond Future	8.6443	8.6217	86.3208	86.4555	34,901
22/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12308.9800	12443.7000	12.3090	12.4437	0
22/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	0
22/12/2025	R209 On 07-May-26			Bond Future	8.6932	8.6698	84.7193	84.8565	6,551
22/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12565.1700	12702.6400	12.5652	12.7026	0
22/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	15.7100	16.0000	0.0157	0.0160	0
22/12/2025	R209 On 06-August-26			Bond Future	8.7433	8.7191	86.2624	86.4016	3,673
22/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13639.1900	13777.9700	13.6392	13.7780	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	43.2800	42.9100	0.0433	0.0429	0
22/12/2025	R209 On 05-November-26			Bond Future	8.8019	8.7770	84.6152	84.7557	0
22/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8476.6800	8607.5100	8.4767	8.6075	0
22/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	448.5300	438.9300	0.4485	0.4389	0
22/12/2025	R209 On 04-February-27			Bond Future	8.8702	8.8446	86.0792	86.2208	0
22/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3928.3600	4029.4400	3.9284	4.0294	0
22/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1704.2200	1663.6700	1.7042	1.6637	0
22/12/2025	R210 On 05-February-26			Bond Future	258.1904	257.9881	258.1904	257.9881	539
22/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5090.4100	4888.0700	5.0904	4.8881	0
22/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R210 On 07-May-26			Bond Future	259.4222	259.2162	259.4222	259.2162	918
22/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4022.2400	3816.2000	4.0222	3.8162	0
22/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R210 On 06-August-26			Bond Future	264.2100	263.9986	264.2100	263.9986	0
22/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4369.9600	4158.5500	4.3700	4.1586	0
22/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R210 On 05-November-26			Bond Future	265.3571	265.1384	265.3571	265.1384	0
22/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12027.0500	11808.3900	12.0271	11.8084	0
22/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R210 On 04-February-27			Bond Future	270.0134	269.7869	270.0134	269.7869	0
22/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	3983.3600	3756.9100	3.9834	3.7569	0
22/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R213 On 05-February-26			Bond Future	7.7684	7.7500	99.9863	100.0605	18,761
22/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8116.2000	8190.4400	8.1162	8.1904	0
22/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.0700	0.1000	0.0001	0.0001	0
22/12/2025	R213 On 07-May-26			Bond Future	7.7970	7.7775	98.2307	98.3063	65,316
22/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7409.2100	7485.2400	7.4092	7.4852	0
22/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	23.3100	23.7200	0.0233	0.0237	0
22/12/2025	R213 On 06-August-26			Bond Future	7.8260	7.8053	100.0200	100.0964	0
22/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6705.0900	6780.5000	6.7051	6.7805	0
22/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	101.2700	100.2600	0.1013	0.1003	0
22/12/2025	R213 On 05-November-26			Bond Future	7.8752	7.8535	98.2138	98.2902	0
22/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3545.6600	3611.1600	3.5457	3.6112	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	521.2500	510.3100	0.5213	0.5103	0
22/12/2025	R213 On 04-February-27			Bond Future	7.9426	7.9198	99.9138	99.9901	0
22/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1797.9300	1847.5800	1.7979	1.8476	0
22/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1141.0000	1114.3900	1.1410	1.1144	0
22/12/2025	R214 On 05-February-26			Bond Future	9.2794	9.2625	80.6166	80.7300	11,294
22/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11842.1200	11955.8100	11.8421	11.9558	0
22/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0.6600	0.9000	0.0007	0.0009	0
22/12/2025	R214 On 07-May-26			Bond Future	9.3357	9.3183	78.7668	78.8824	30,864
22/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	12862.7600	12979.3700	12.8628	12.9794	0
22/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	39.3800	40.4600	0.0394	0.0405	0
22/12/2025	R214 On 06-August-26			Bond Future	9.3939	9.3760	80.2016	80.3188	0
22/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14651.7400	14769.2400	14.6517	14.7692	0
22/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	76.0000	76.2900	0.0760	0.0763	0
22/12/2025	R214 On 05-November-26			Bond Future	9.4608	9.4425	78.3034	78.4215	0
22/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9514.3700	9626.2500	9.5144	9.6263	0
22/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	562.1000	555.8200	0.5621	0.5558	0
22/12/2025	R214 On 04-February-27			Bond Future	9.5367	9.5180	79.6584	79.7774	0
22/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4360.3900	4446.9500	4.3604	4.4470	0
22/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2093.5200	2061.0700	2.0935	2.0611	0
22/12/2025	R248 On 05-February-26			Bond Future	9.4089	9.3920	97.8499	97.9985	243,327
22/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	42.8200	57.9900	0.0428	0.0580	1,940
22/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4686.0000	4552.5500	4.6860	4.5526	0
22/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1198.1000	1313.8500	1.1981	1.3139	1,940
22/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1276.5400	1243.6700	1.2765	1.2437	0
22/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1716.4700	1847.8700	1.7165	1.8479	0
22/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	922.5400	905.3200	0.9225	0.9053	0
22/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2633.2100	2779.5500	2.6332	2.7796	12,500
22/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	554.9700	552.6900	0.5550	0.5527	0
22/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4386.3100	4541.5100	4.3863	4.5415	0
22/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	230.2700	236.8500	0.2303	0.2369	1,940
22/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5127.2500	5282.9800	5.1273	5.2830	0
22/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	161.3900	168.5000	0.1614	0.1685	0
22/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8721.2200	8873.7000	8.7212	8.8737	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	29.4700	33.3300	0.0295	0.0333	0
22/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15543.0900	15691.9900	15.5431	15.6920	0
22/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	0.7600	1.0400	0.0008	0.0010	0
22/12/2025	R248 On 07-May-26			Bond Future	9.4644	9.4470	95.1683	95.3196	44,331
22/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16739.0300	16891.7400	16.7390	16.8917	0
22/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	51.0400	52.4500	0.0510	0.0525	0
22/12/2025	R248 On 06-August-26			Bond Future	9.5216	9.5037	96.9017	97.0553	0
22/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20122.4800	20276.4600	20.1225	20.2765	0
22/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	69.9700	70.3900	0.0700	0.0704	0
22/12/2025	R248 On 05-November-26			Bond Future	9.5864	9.5682	94.1536	94.3084	0
22/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13610.6000	13759.0500	13.6106	13.7591	0
22/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	681.8100	675.3900	0.6818	0.6754	0
22/12/2025	R248 On 04-February-27			Bond Future	9.6595	9.6409	95.7824	95.9384	0
22/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6287.3200	6404.5200	6.2873	6.4045	0
22/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2645.1400	2606.3000	2.6451	2.6063	0
22/12/2025	R2R9 On 05-February-26			Bond Future	9.1359	9.1141	109.1739	109.3455	0
22/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96183.3300	96354.9500	96.1833	96.3550	0
22/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R2R9 On 07-May-26			Bond Future	9.1991	9.1765	106.1551	106.3299	0
22/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95305.4100	95480.2000	95.3054	95.4802	0
22/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R2R9 On 06-August-26			Bond Future	9.2640	9.2406	108.0885	108.2658	0
22/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	94969.0400	95146.3400	94.9690	95.1463	0
22/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R2R9 On 05-November-26			Bond Future	9.3370	9.3130	104.9941	105.1731	0
22/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94024.0700	94203.0500	94.0241	94.2031	0
22/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R2R9 On 04-February-27			Bond Future	9.4198	9.3951	106.8095	106.9900	0
22/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5191.3200	5324.5300	5.1913	5.3245	0
22/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1834.3500	1787.0800	1.8344	1.7871	0
22/12/2025	R4R2 On 05-February-26			Bond Future	9.3514	9.3246	110.0556	110.2875	1,937
22/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96780.3000	97012.2800	96.7803	97.0123	0
22/12/2025	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
22/12/2025	R4R2 On 07-May-26			Bond Future	9.4158	9.3881	106.9266	107.1628	0
22/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95837.5100	96073.7000	95.8375	96.0737	0
22/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R4R2 On 06-August-26			Bond Future	9.4817	9.4532	108.8740	109.1139	0
22/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95456.7400	95696.6500	95.4567	95.6967	0
22/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R4R2 On 05-November-26			Bond Future	9.5549	9.5256	105.6673	105.9099	0
22/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94444.7400	94687.3500	94.4447	94.6874	0
22/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2025	R4R2 On 04-February-27			Bond Future	9.6369	9.6067	107.4942	107.7394	0
22/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5875.8100	6056.0000	5.8758	6.0560	0
22/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1989.9900	1925.0400	1.9900	1.9250	0
22/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0