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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
23/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	2029 On 05-February-26			Bond Future	144.8359	144.8386	144.8359	144.8386	1,850
23/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4725.8600	4728.5700	4.7259	4.7286	0
23/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2029 On 07-May-26			Bond Future	146.0163	146.0188	146.0163	146.0188	2,542
23/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4196.2500	4198.8400	4.1963	4.1988	0
23/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2029 On 06-August-26			Bond Future	148.7113	148.7138	148.7113	148.7138	0
23/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4611.2500	4613.7600	4.6113	4.6138	0
23/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2029 On 05-November-26			Bond Future	149.8605	149.8629	149.8605	149.8629	0
23/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2300.5100	2302.9200	2.3005	2.3029	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2029 On 04-February-27			Bond Future	152.4911	152.4932	152.4911	152.4932	0
23/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2771.1400	2773.1600	2.7711	2.7732	0
23/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2030 On 05-February-26			Bond Future	7.5155	7.5520	101.8548	101.7304	166,379
23/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6476.0200	6351.6200	6.4760	6.3516	0
23/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	0
23/12/2025	2030 On 07-May-26			Bond Future	7.5398	7.5791	103.6831	103.5564	5,487
23/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	234.5900	206.0800	0.2346	0.2061	1,000
23/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1304.6900	1402.8400	1.3047	1.4028	0
23/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1058.7200	984.8700	1.0587	0.9849	1,000
23/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	511.8400	564.6500	0.5118	0.5647	0
23/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1558.5200	1470.0800	1.5585	1.4701	0
23/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	341.8400	380.0600	0.3418	0.3801	1,000
23/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5777.1100	5653.6900	5.7771	5.6537	0
23/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	21.5200	24.7600	0.0215	0.0248	0
23/12/2025	2030 On 06-August-26			Bond Future	7.5648	7.6075	101.5624	101.4333	19,282
23/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	382.1100	346.1900	0.3821	0.3462	1,000
23/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1462.3500	1555.5300	1.4624	1.5555	0
23/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1190.1000	1119.0300	1.1901	1.1190	1,000
23/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	751.8600	809.8900	0.7519	0.8099	0
23/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1958.7000	1869.2000	1.9587	1.8692	0
23/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	474.0000	513.6000	0.4740	0.5136	1,000
23/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4962.8600	4844.0300	4.9629	4.8440	0
23/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	104.1900	114.4600	0.1042	0.1145	0
23/12/2025	2030 On 05-November-26			Bond Future	7.5974	7.6438	103.3311	103.1995	0
23/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2617.5200	2517.9600	2.6175	2.5180	0
23/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	401.8100	433.8800	0.4018	0.4339	0
23/12/2025	2030 On 04-February-27			Bond Future	7.6492	7.7003	101.1132	100.9790	0
23/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1357.4800	1283.7400	1.3575	1.2837	0
23/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	909.2700	969.7500	0.9093	0.9698	0
23/12/2025	2031 On 05-February-26			Bond Future	112.7301	112.7324	112.7301	112.7324	1,156
23/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1008.5900	1012.1500	1.0086	1.0122	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	38.4500	39.8000	0.0385	0.0398	0
23/12/2025	2031 On 07-May-26			Bond Future	114.7813	114.7835	114.7813	114.7835	736
23/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1111.0800	1114.2200	1.1111	1.1142	0
23/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	169.8100	170.7300	0.1698	0.1707	0
23/12/2025	2031 On 06-August-26			Bond Future	114.4854	114.4875	114.4854	114.4875	680
23/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1038.1600	1040.8800	1.0382	1.0409	0
23/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	362.7700	363.3600	0.3628	0.3634	0
23/12/2025	2031 On 05-November-26			Bond Future	116.5063	116.5082	116.5063	116.5082	0
23/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5017.7200	5019.5800	5.0177	5.0196	0
23/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.3900	1.4100	0.0014	0.0014	0
23/12/2025	2031 On 04-February-27			Bond Future	116.1024	116.1046	116.1024	116.1046	0
23/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	760.2800	762.3300	0.7603	0.7623	0
23/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	837.8800	837.7300	0.8379	0.8377	0
23/12/2025	2032 On 05-February-26			Bond Future	7.9335	7.9699	104.5125	104.3372	127,196
23/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	10082.1200	9906.8300	10.0821	9.9068	0
23/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	0
23/12/2025	2032 On 07-May-26			Bond Future	7.9697	8.0080	102.2293	102.0509	37,740
23/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9543.0300	9367.2000	9.5430	9.3672	0
23/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	17.2100	19.8500	0.0172	0.0199	0
23/12/2025	2032 On 06-August-26			Bond Future	8.0066	8.0470	104.0914	103.9096	0
23/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	9052.4200	8878.4900	9.0524	8.8785	0
23/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	78.4300	86.3000	0.0784	0.0863	0
23/12/2025	2032 On 05-November-26			Bond Future	8.0566	8.0995	101.7469	101.5617	0
23/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5116.6500	4966.0700	5.1167	4.9661	0
23/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	480.2900	514.9400	0.4803	0.5149	0
23/12/2025	2032 On 04-February-27			Bond Future	8.1213	8.1669	103.5072	103.3184	0
23/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2651.9300	2535.6300	2.6519	2.5356	0
23/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1177.3400	1249.8400	1.1773	1.2498	0
23/12/2025	2033 On 05-February-26			Bond Future	142.4682	142.4706	142.4682	142.4706	2,698
23/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9588.1500	9590.6100	9.5882	9.5906	0
23/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2033 On 07-May-26			Bond Future	143.5029	143.5053	143.5029	143.5053	10,592
23/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8342.8600	8345.3400	8.3429	8.3453	0

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23/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2033 On 06-August-26			Bond Future	146.1516	146.1540	146.1516	146.1540	0
23/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11901.5900	11903.9600	11.9016	11.9040	0
23/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2033 On 05-November-26			Bond Future	147.1528	147.1550	147.1528	147.1550	0
23/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9892.7600	9894.9800	9.8928	9.8950	0
23/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2033 On 04-February-27			Bond Future	149.7360	149.7379	149.7360	149.7379	0
23/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7026.0000	7027.8900	7.0260	7.0279	0
23/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2037 On 05-February-26			Bond Future	8.8262	8.8573	97.9671	97.7546	122,643
23/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5458.4500	5256.6100	5.4585	5.2566	0
23/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	41.0400	51.7300	0.0410	0.0517	11,500
23/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8212.5600	8002.2700	8.2126	8.0023	0
23/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	6.9100	9.1500	0.0069	0.0092	11,500
23/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11460.5700	11248.3800	11.4606	11.2484	0
23/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	0.8800	1.2200	0.0009	0.0012	0
23/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12885.4900	12673.0700	12.8855	12.6731	1,970
23/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0.2400	0.3500	0.0002	0.0004	0
23/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14553.4300	14340.9200	14.5534	14.3409	0
23/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
23/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15424.5900	15212.0700	15.4246	15.2121	0
23/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
23/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15640.4100	15427.8800	15.6404	15.4279	1,030
23/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
23/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18066.7400	17854.2100	18.0667	17.8542	0
23/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20145.8400	19933.3100	20.1458	19.9333	0
23/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
23/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22388.9700	22176.4400	22.3890	22.1764	0
23/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
23/12/2025	2037 On 07-May-26			Bond Future	8.8844	8.9168	99.7256	99.5093	90,411
23/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2005.6400	1887.3100	2.0056	1.8873	1,500
23/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1234.8600	1332.8600	1.2349	1.3329	0

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23/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4453.5500	4284.5800	4.4536	4.2846	1,500
23/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	503.9000	551.2600	0.5039	0.5513	0
23/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7661.5200	7465.0700	7.6615	7.4651	0
23/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	188.8700	208.7500	0.1889	0.2088	1,500
23/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12667.1700	12456.2200	12.6672	12.4562	142
23/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	45.5100	50.8900	0.0455	0.0509	0
23/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14661.1600	14447.1700	14.6612	14.4472	0
23/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	17.4600	19.8000	0.0175	0.0198	0
23/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20178.4600	19962.2300	20.1785	19.9622	0
23/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.5200	0.6200	0.0005	0.0006	142
23/12/2025	2037 On 06-August-26			Bond Future	8.9458	8.9794	97.2821	97.0618	2,539
23/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7271.2900	7087.9000	7.2713	7.0879	2,541
23/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	541.8800	578.8500	0.5419	0.5789	0
23/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10913.2700	10710.9300	10.9133	10.7109	0
23/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	246.2700	264.2900	0.2463	0.2643	2,541
23/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	14051.5400	13839.5200	14.0515	13.8395	0
23/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	101.8400	110.1800	0.1018	0.1102	2,541
23/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16139.4900	15923.2200	16.1395	15.9232	0
23/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	44.2800	48.3700	0.0443	0.0484	0
23/12/2025	2037 On 05-November-26			Bond Future	9.0093	9.0442	98.9760	98.7516	0
23/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4403.3700	4257.6000	4.4034	4.2576	4,490
23/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1555.7500	1634.4400	1.5558	1.6344	0
23/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8185.4700	8001.3200	8.1855	8.0013	0
23/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	726.6500	766.9600	0.7267	0.7670	4,490
23/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10180.7000	9985.0300	10.1807	9.9850	0
23/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	502.2900	531.0800	0.5023	0.5311	0
23/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11258.4600	11058.1500	11.2585	11.0582	0
23/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	415.7500	439.9000	0.4158	0.4399	4,490
23/12/2025	2037 On 04-February-27			Bond Future	9.0834	9.1197	96.4320	96.2033	0
23/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4604.0100	4460.6100	4.6040	4.4606	0
23/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1962.1700	2047.5200	1.9622	2.0475	0
23/12/2025	2038 On 05-February-26			Bond Future	157.2695	157.1111	157.2695	157.1111	2,880
23/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14069.5400	13911.0900	14.0695	13.9111	0
23/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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23/12/2025	2038 On 07-May-26			Bond Future	160.1309	159.9698	160.1309	159.9698	440
23/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15600.9300	15439.7600	15.6009	15.4398	0
23/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2038 On 06-August-26			Bond Future	160.8946	160.7301	160.8946	160.7301	0
23/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16174.5600	16010.1300	16.1746	16.0101	0
23/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2038 On 05-November-26			Bond Future	163.7356	163.5678	163.7356	163.5678	0
23/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17425.6000	17257.7800	17.4256	17.2578	0
23/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2038 On 04-February-27			Bond Future	164.3869	164.2162	164.3869	164.2162	0
23/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10556.8800	10386.2200	10.5569	10.3862	0
23/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2040 On 05-February-26			Bond Future	9.2039	9.2351	98.6580	98.4188	79,764
23/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	461.7900	400.5600	0.4618	0.4006	13,500
23/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1655.1400	1833.1800	1.6551	1.8332	0
23/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	974.2700	870.2900	0.9743	0.8703	14,000
23/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1004.3400	1139.6300	1.0043	1.1396	0
23/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	1970.7000	1813.6300	1.9707	1.8136	0
23/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	479.6500	561.8500	0.4797	0.5619	13,500
23/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4533.2400	4317.6100	4.5332	4.3176	14,000
23/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	99.3500	122.9900	0.0994	0.1230	0
23/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7542.2300	7308.2800	7.5422	7.3083	0
23/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	17.6900	23.0100	0.0177	0.0230	14,000
23/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8285.5900	8049.9300	8.2856	8.0499	680
23/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	11.4100	15.0200	0.0114	0.0150	0
23/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10927.9600	10689.5900	10.9280	10.6896	0
23/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	2.4500	3.3500	0.0025	0.0034	8,180
23/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13464.8000	13225.7700	13.4648	13.2258	0
23/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	0.6000	0.8400	0.0006	0.0008	680
23/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15537.7300	15298.5100	15.5377	15.2985	0
23/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.0900	0.1400	0.0001	0.0001	0
23/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17479.1300	17239.8600	17.4791	17.2399	475
23/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
23/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	25051.3300	24812.0600	25.0513	24.8121	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
23/12/2025	2040 On 07-May-26			Bond Future	9.2679	9.3002	100.4289	100.1854	11,000
23/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10202.3600	9976.1500	10.2024	9.9762	1,460
23/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	168.9700	186.3000	0.1690	0.1863	0
23/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12784.8000	12551.0700	12.7848	12.5511	0
23/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	90.9200	100.7300	0.0909	0.1007	0
23/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	16028.4100	15788.1500	16.0284	15.7882	0
23/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	25.6000	28.8800	0.0256	0.0289	0
23/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16316.5200	16075.8900	16.3165	16.0759	0
23/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	22.3300	25.2400	0.0223	0.0252	1,460
23/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18076.1400	17833.9400	18.0761	17.8339	0
23/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	9.2600	10.6000	0.0093	0.0106	0
23/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19130.4600	18887.7400	19.1305	18.8877	0
23/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	5.2400	6.0600	0.0052	0.0061	1,460
23/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20809.5200	20566.3200	20.8095	20.5663	0
23/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	1.9800	2.3200	0.0020	0.0023	0
23/12/2025	2040 On 06-August-26			Bond Future	9.3352	9.3686	97.7477	97.4996	7,265
23/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18362.4000	18118.7500	18.3624	18.1188	0
23/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	48.5500	52.9800	0.0486	0.0530	0
23/12/2025	2040 On 05-November-26			Bond Future	9.4037	9.4383	99.4495	99.1969	0
23/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5240.7800	5071.7100	5.2408	5.0717	2,300
23/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1632.0600	1715.6300	1.6321	1.7156	0
23/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9456.5400	9247.1500	9.4565	9.2472	0
23/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	780.4500	823.7000	0.7805	0.8237	2,300
23/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11669.8100	11448.2800	11.6698	11.4483	0
23/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	545.8500	576.9600	0.5459	0.5770	0
23/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12856.8900	12630.4800	12.8569	12.6305	0
23/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	455.4000	481.6300	0.4554	0.4816	2,300
23/12/2025	2040 On 04-February-27			Bond Future	9.4821	9.5179	96.6630	96.4057	0
23/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5310.5400	5147.0200	5.3105	5.1470	0
23/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2163.9300	2257.7200	2.1639	2.2577	0
23/12/2025	2043 On 05-February-26			Bond Future	121.8788	121.8812	121.8788	121.8812	0
23/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12218.8400	12221.2300	12.2188	12.2212	0
23/12/2025	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
23/12/2025	2043 On 07-May-26			Bond Future	124.0966	124.0989	124.0966	124.0989	0
23/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12396.6006	12398.9937	12.3966	12.3990	0
23/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0506	0.0537	0.0001	0.0001	0
23/12/2025	2043 On 06-August-26			Bond Future	123.5429	123.5451	123.5429	123.5451	0
23/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12664.8396	12667.0955	12.6648	12.6671	0
23/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1.9596	2.0055	0.0020	0.0020	0
23/12/2025	2043 On 05-November-26			Bond Future	125.7235	125.7254	125.7235	125.7254	0
23/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	12892.3581	12894.3839	12.8924	12.8944	0
23/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	8.8381	8.9539	0.0088	0.0090	0
23/12/2025	2043 On 04-February-27			Bond Future	125.0454	125.0478	125.0454	125.0478	0
23/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7709.3996	7712.8228	7.7094	7.7128	0
23/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	293.9896	295.0628	0.2940	0.2951	0
23/12/2025	2044 On 05-February-26			Bond Future	9.4187	9.4499	94.4944	94.2392	56,638
23/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4704.9300	4476.0100	4.7049	4.4760	0
23/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	110.8000	137.0200	0.1108	0.1370	0
23/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5207.9300	4973.5400	5.2079	4.9735	9,000
23/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	83.8000	104.5500	0.0838	0.1046	0
23/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	11058.6900	10804.8100	11.0587	10.8048	9,000
23/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	3.5200	4.7800	0.0035	0.0048	0
23/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13373.9900	13119.2600	13.3740	13.1193	0
23/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	1.0500	1.4600	0.0011	0.0015	4,500
23/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14652.4400	14397.5300	14.6524	14.3975	0
23/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	0.5500	0.7800	0.0006	0.0008	9,000
23/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14967.0800	14712.1400	14.9671	14.7121	0
23/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0.4700	0.6700	0.0005	0.0007	4,500
23/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15342.0100	15087.0100	15.3420	15.0870	0
23/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0.3300	0.4700	0.0003	0.0005	0
23/12/2025	2044 On 07-May-26		Call	Bond Future	963.5400	901.4100	0.9635	0.9014	0
23/12/2025	2044 On 07-May-26			Bond Future	9.4821	9.5142	96.1905	95.9308	65,342
23/12/2025	2044 On 07-May-26		Put	Bond Future	4773.0600	4970.5700	4.7731	4.9706	0
23/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4851.3500	4659.5100	4.8514	4.6595	0
23/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	793.6000	861.4000	0.7936	0.8614	15,000
23/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16278.0300	16023.1200	16.2780	16.0231	0
23/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	39.3000	44.0300	0.0393	0.0440	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	2044 On 06-August-26			Bond Future	9.5484	9.5815	93.5574	93.2928	7,681
23/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19285.5800	19026.1700	19.2856	19.0262	0
23/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	57.8000	62.9200	0.0578	0.0629	0
23/12/2025	2044 On 05-November-26			Bond Future	9.6153	9.6495	95.1862	94.9169	0
23/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12862.8100	12627.8100	12.8628	12.6278	0
23/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	649.5800	683.9700	0.6496	0.6840	0
23/12/2025	2044 On 04-February-27			Bond Future	9.6909	9.7263	92.4511	92.1767	0
23/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5926.2100	5748.2700	5.9262	5.7483	0
23/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2244.0100	2340.4500	2.2440	2.3405	0
23/12/2025	2046 On 05-February-26			Bond Future	141.1796	140.9727	141.1796	140.9727	12,410
23/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19529.6000	19322.7400	19.5296	19.3227	0
23/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2046 On 07-May-26			Bond Future	141.4622	141.2513	141.4622	141.2513	5,789
23/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16512.1600	16301.2700	16.5122	16.3013	0
23/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2046 On 06-August-26			Bond Future	144.0731	143.8581	144.0731	143.8581	0
23/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21693.0600	21478.0700	21.6931	21.4781	0
23/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2046 On 05-November-26			Bond Future	144.2961	144.0774	144.2961	144.0774	0
23/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18816.1100	18597.4000	18.8161	18.5974	0
23/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2046 On 04-February-27			Bond Future	146.8279	146.6051	146.8279	146.6051	0
23/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15737.9000	15515.0900	15.7379	15.5151	0
23/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2050 On 05-February-26			Bond Future	142.2221	141.8596	142.2221	141.8596	11,546
23/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19402.0700	19039.5600	19.4021	19.0396	0
23/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2050 On 07-May-26			Bond Future	144.8098	144.4407	144.8098	144.4407	4,988
23/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20739.7500	20370.6900	20.7398	20.3707	0
23/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2050 On 06-August-26			Bond Future	145.0416	144.6652	145.0416	144.6652	0
23/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21771.6000	21395.1600	21.7716	21.3952	0
23/12/2025	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
23/12/2025	2050 On 05-November-26			Bond Future	147.6027	147.2193	147.6027	147.2193	0
23/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23762.7200	23379.3100	23.7627	23.3793	0
23/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	2050 On 04-February-27			Bond Future	147.7163	147.3262	147.7163	147.3262	0
23/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	15326.3100	14936.1900	15.3263	14.9362	0
23/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	AL37 On 05-February-26			Index Future	1259.3870	1257.5700	1259.3870	1,257.5700	0
23/12/2025	AL37 On 07-May-26			Index Future	1281.9930	1280.1440	1281.9930	1,280.1440	0
23/12/2025	AL37 On 06-August-26			Index Future	1305.0970	1303.2140	1305.0970	1,303.2140	0
23/12/2025	AL37 On 05-November-26			Index Future	1328.1070	1326.1860	1328.1070	1,326.1860	0
23/12/2025	AL37 On 04-February-27			Index Future	1351.1350	1349.1770	1351.1350	1,349.1770	0
23/12/2025	AL7T On 05-February-26			Index Future	1614.9830	1611.9350	1614.9830	1,611.9350	0
23/12/2025	AL7T On 07-May-26			Index Future	1643.9710	1640.8690	1643.9710	1,640.8690	0
23/12/2025	AL7T On 06-August-26			Index Future	1673.6000	1670.4390	1673.6000	1,670.4390	0
23/12/2025	AL7T On 05-November-26			Index Future	1703.1060	1699.8850	1703.1060	1,699.8850	0
23/12/2025	AL7T On 04-February-27			Index Future	1732.6360	1729.3550	1732.6360	1,729.3550	0
23/12/2025	ALBI On 05-February-26			Index Future	1360.1160	1357.4390	1360.1160	1,357.4390	79
23/12/2025	ALBI On 07-May-26			Index Future	1384.5300	1381.8050	1384.5300	1,381.8050	0
23/12/2025	ALBI On 06-August-26			Index Future	1409.4820	1406.7070	1409.4820	1,406.7070	0
23/12/2025	ALBI On 05-November-26			Index Future	1434.3320	1431.5040	1434.3320	1,431.5040	0
23/12/2025	ALBI On 04-February-27			Index Future	1459.2020	1456.3210	1459.2020	1,456.3210	0
23/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	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
23/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	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
23/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	ES33 On 05-February-26			Bond Future	8.9349	8.9562	95.2656	95.1559	0
23/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12070.1300	11960.4400	12.0701	11.9604	0
23/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	ES33 On 07-May-26			Bond Future	9.0049	9.0271	93.2055	93.0938	0
23/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12324.9100	12213.2600	12.3249	12.2133	0
23/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	ES33 On 06-August-26			Bond Future	9.0774	9.1008	94.9255	94.8117	0
23/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13056.8700	12943.0200	13.0569	12.9430	0
23/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	ES33 On 05-November-26			Bond Future	9.1658	9.1903	92.8091	92.6929	0
23/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7480.6900	7364.5200	7.4807	7.3645	0
23/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	ES33 On 04-February-27			Bond Future	9.2718	9.2977	94.4354	94.3169	0
23/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1938.8100	1820.3800	1.9388	1.8204	0
23/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	ES42 On 05-February-26			Bond Future	9.6423	9.6735	93.2271	92.9916	0
23/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14627.4000	14391.8300	14.6274	14.3918	0
23/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	ES42 On 07-May-26			Bond Future	9.7116	9.7438	90.6590	90.4191	0
23/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	16017.5700	15777.6800	16.0176	15.7777	0
23/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	ES42 On 06-August-26			Bond Future	9.7813	9.8147	92.3317	92.0873	0
23/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17857.4100	17613.0000	17.8574	17.6130	0
23/12/2025	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
23/12/2025	ES42 On 05-November-26			Bond Future	9.8587	9.8932	89.6977	89.4488	0
23/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11732.9000	11483.9500	11.7329	11.4840	0
23/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	ES42 On 04-February-27			Bond Future	9.9446	9.9803	91.2678	91.0142	0
23/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2407.8900	2154.3200	2.4079	2.1543	0
23/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	GOVI On 05-February-26			GOVI	1334.9550	1332.2890	1334.9550	1,332.2890	606
23/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1849550.0000	1822890.0000	184.9550	182.2890	0
23/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	GOVI On 07-May-26			GOVI	1358.9180	1356.2030	1358.9180	1,356.2030	42
23/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1819180.0000	1792030.0000	181.9180	179.2030	0
23/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	GOVI On 06-August-26			GOVI	1383.4080	1380.6440	1383.4080	1,380.6440	0
23/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1944080.0000	1916440.0000	194.4080	191.6440	0
23/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	GOVI On 05-November-26			GOVI	1407.7980	1404.9810	1407.7980	1,404.9810	0
23/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1307980.0000	1279810.0000	130.7980	127.9810	0
23/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	GOVI On 04-February-27			GOVI	1432.2080	1429.3380	1432.2080	1,429.3380	0
23/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	632080.0000	603380.0000	63.2080	60.3380	0
23/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/12/2025	I258 On 05-February-26			Bond Future	127.9197	127.9223	127.9197	127.9223	0
23/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16269.6900	16272.2800	16.2697	16.2723	0
23/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	I258 On 07-May-26			Bond Future	130.2472	130.2499	130.2472	130.2499	0
23/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16517.7402	16520.5394	16.5177	16.5205	0
23/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.5902	0.6194	0.0006	0.0006	0
23/12/2025	I258 On 06-August-26			Bond Future	129.8072	129.8097	129.8072	129.8097	0
23/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	16868.9295	16871.6305	16.8689	16.8716	0
23/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	11.7295	11.9505	0.0117	0.0120	0
23/12/2025	I258 On 05-November-26			Bond Future	132.0986	132.1006	132.0986	132.1006	0
23/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17190.2963	17192.7983	17.1903	17.1928	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	41.7363	42.1783	0.0417	0.0422	0
23/12/2025	I258 On 04-February-27			Bond Future	131.5323	131.5348	131.5323	131.5348	0
23/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	12996.9681	13001.0986	12.9970	13.0011	0
23/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	364.7081	366.2786	0.3647	0.3663	0
23/12/2025	IGOV On 05-February-26			Index Future	433.3460	432.9740	433.3460	432.9740	242
23/12/2025	IGOV On 07-May-26			Index Future	441.2300	440.8520	441.2300	440.8520	8
23/12/2025	IGOV On 06-August-26			Index Future	449.2860	448.9010	449.2860	448.9010	0
23/12/2025	IGOV On 05-November-26			Index Future	457.3100	456.9160	457.3100	456.9160	0
23/12/2025	IGOV On 04-February-27			Index Future	465.3400	464.9380	465.3400	464.9380	0
23/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
23/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
23/12/2025	R033 On 05-February-26			Bond Future	8.0599	8.1013	114.0072	113.7716	13,083
23/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12799.2600	12564.3400	12.7993	12.5643	0
23/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	1.8300	2.4800	0.0018	0.0025	0
23/12/2025	R033 On 07-May-26			Bond Future	8.0996	8.1431	111.0112	110.7714	0
23/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11833.6300	11605.5900	11.8336	11.6056	0
23/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	110.6700	122.4300	0.1107	0.1224	0
23/12/2025	R033 On 06-August-26			Bond Future	8.1399	8.1856	113.0332	112.7889	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	11039.5900	10824.7500	11.0396	10.8248	0
23/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	460.6500	490.1400	0.4607	0.4901	0
23/12/2025	R033 On 05-November-26			Bond Future	8.1922	8.2404	109.9623	109.7135	0
23/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6877.4800	6691.8400	6.8775	6.6918	0
23/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1192.0500	1255.2600	1.1921	1.2553	0
23/12/2025	R033 On 04-February-27			Bond Future	8.2578	8.3087	111.8641	111.6106	0
23/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4411.4200	4263.4100	4.4114	4.2634	0
23/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2478.2500	2583.7300	2.4783	2.5837	0
23/12/2025	R035 On 05-February-26			Bond Future	8.4243	8.4555	106.8026	106.6045	84,027
23/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	882.8200	789.5300	0.8828	0.7895	0
23/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	719.5400	824.3000	0.7195	0.8243	16,000
23/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1702.5800	1567.3600	1.7026	1.5674	350
23/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	342.5900	405.4200	0.3426	0.4054	0
23/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2804.9600	2638.9000	2.8050	2.6389	0
23/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	143.3900	175.3800	0.1434	0.1754	0
23/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4464.9100	4278.2400	4.4649	4.2782	0
23/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	41.5900	52.9700	0.0416	0.0530	350
23/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5106.9000	4916.4200	5.1069	4.9164	0
23/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	25.9600	33.5300	0.0260	0.0335	16,000
23/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7371.4100	7175.0900	7.3714	7.1751	0
23/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	4.9100	6.6400	0.0049	0.0066	350
23/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10361.4900	10163.6700	10.3615	10.1637	250
23/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	0.5300	0.7600	0.0005	0.0008	0
23/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11838.9200	11640.9600	11.8389	11.6410	2,000
23/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0.1800	0.2700	0.0002	0.0003	0
23/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13073.0000	12874.9800	13.0730	12.8750	0
23/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	250
23/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13708.0900	13510.0500	13.7081	13.5101	0
23/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
23/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14493.5800	14295.5300	14.4936	14.2955	2,000
23/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
23/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14805.1900	14607.1500	14.8052	14.6072	0
23/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15680.1600	15482.1100	15.6802	15.4821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
23/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21861.6800	21663.6300	21.8617	21.6636	0
23/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
23/12/2025	R035 On 07-May-26			Bond Future	8.4697	8.5021	104.2183	104.0167	34,632
23/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	864.3600	795.4300	0.8644	0.7954	1,000
23/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1989.4800	2122.1400	1.9895	2.1221	0
23/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2751.0400	2617.5100	2.7510	2.6175	1,000
23/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	783.9600	852.0200	0.7840	0.8520	0
23/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4782.4200	4617.0400	4.7824	4.6170	0
23/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	368.7900	405.0000	0.3688	0.4050	1,000
23/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7121.0900	6937.5700	7.1211	6.9376	250
23/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	167.6800	185.7500	0.1677	0.1858	0
23/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7228.5000	7044.4100	7.2285	7.0444	200
23/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	161.7000	179.2000	0.1617	0.1792	0
23/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7497.3000	7311.8600	7.4973	7.3119	350
23/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	147.8000	163.9500	0.1478	0.1640	0
23/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9805.9000	9612.5100	9.8059	9.6125	0
23/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	70.0300	78.2300	0.0700	0.0782	250
23/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9912.6600	9719.0200	9.9127	9.7190	0
23/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	67.7200	75.6700	0.0677	0.0757	200
23/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10179.1800	9984.9500	10.1792	9.9850	0
23/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	62.3100	69.6700	0.0623	0.0697	350
23/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12438.9200	12240.7300	12.4389	12.2407	0
23/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	26.3400	29.7400	0.0263	0.0297	250
23/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12542.3700	12344.0200	12.5424	12.3440	0
23/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	24.8600	28.1000	0.0249	0.0281	200
23/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12800.6300	12601.8900	12.8006	12.6019	0
23/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	21.4900	24.3400	0.0215	0.0243	350
23/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13571.7100	13372.0500	13.5717	13.3721	0
23/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	13.7100	15.6400	0.0137	0.0156	0
23/12/2025	R035 On 06-August-26			Bond Future	8.5166	8.5505	106.1168	105.9113	56
23/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1175.6500	1101.8300	1.1757	1.1018	1,000
23/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2563.3700	2694.9800	2.5634	2.6950	0
23/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2625.4900	2507.8400	2.6255	2.5078	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1459.8400	1547.6200	1.4598	1.5476	0
23/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2955.2600	2830.5200	2.9553	2.8305	1,000
23/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1312.5200	1393.2100	1.3125	1.3932	0
23/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4478.5200	4328.8200	4.4785	4.3288	200
23/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	840.5000	896.2300	0.8405	0.8962	0
23/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4857.6400	4703.2000	4.8576	4.7032	0
23/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	757.6400	808.6300	0.7576	0.8086	350
23/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4905.4000	4750.4100	4.9054	4.7504	250
23/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	747.8600	798.3000	0.7479	0.7983	0
23/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5731.1400	5567.4400	5.7311	5.5674	0
23/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	601.9500	643.6800	0.6020	0.6437	1,000
23/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6922.5800	6749.0000	6.9226	6.7490	0
23/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	442.9300	474.7800	0.4429	0.4748	200
23/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7324.0500	7147.6900	7.3241	7.1477	0
23/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	399.7100	428.7800	0.3997	0.4288	350
23/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7374.3200	7197.6300	7.3743	7.1976	0
23/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	394.5800	423.3200	0.3946	0.4233	250
23/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9452.1500	9264.8400	9.4522	9.2648	0
23/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	236.9900	255.1100	0.2370	0.2551	200
23/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9909.4500	9720.4400	9.9095	9.7204	0
23/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	212.8200	229.2400	0.2128	0.2292	250
23/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14084.6500	13883.8100	14.0847	13.8838	0
23/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	48.6600	53.2500	0.0487	0.0533	0
23/12/2025	R035 On 05-November-26			Bond Future	8.5765	8.6119	103.4662	103.2569	0
23/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3073.1000	2952.7900	3.0731	2.9528	200
23/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1760.2700	1849.2800	1.7603	1.8493	0
23/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5194.4300	5041.9300	5.1944	5.0419	0
23/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1023.2800	1080.1000	1.0233	1.0801	200
23/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7523.8600	7350.1500	7.5239	7.3502	0
23/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	598.9700	634.5800	0.5990	0.6346	200
23/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8627.6200	8446.9700	8.6276	8.4470	0
23/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	469.9400	498.6100	0.4699	0.4986	0
23/12/2025	R035 On 04-February-27			Bond Future	8.6486	8.6857	105.2567	105.0435	0
23/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3794.1700	3662.3600	3.7942	3.6624	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1682.3800	1763.7600	1.6824	1.7638	0
23/12/2025	R038 On 05-February-26			Bond Future	8.9490	8.9649	118.0332	117.9053	3,763
23/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17747.9700	17620.0100	17.7480	17.6200	0
23/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
23/12/2025	R038 On 07-May-26			Bond Future	9.0095	9.0260	114.6683	114.5381	2,395
23/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16841.0600	16712.5900	16.8411	16.7126	0
23/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	21.9600	23.7600	0.0220	0.0238	0
23/12/2025	R038 On 06-August-26			Bond Future	9.0714	9.0886	116.7569	116.6241	0
23/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18461.1900	18331.6500	18.4612	18.3317	0
23/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	61.2100	64.4600	0.0612	0.0645	0
23/12/2025	R038 On 05-November-26			Bond Future	9.1421	9.1600	113.3098	113.1744	0
23/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11616.6900	11498.7100	11.6167	11.4987	0
23/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	512.8600	530.2800	0.5129	0.5303	0
23/12/2025	R038 On 04-February-27			Bond Future	9.2230	9.2417	115.2692	115.1311	0
23/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5158.1200	5075.2600	5.1581	5.0753	0
23/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2414.3300	2469.5300	2.4143	2.4695	0
23/12/2025	R053 On 05-February-26			Bond Future	9.2042	9.2352	128.2341	127.8650	34,001
23/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22900.4900	22531.4700	22.9005	22.5315	0
23/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0.1900	0.2900	0.0002	0.0003	0
23/12/2025	R053 On 07-May-26			Bond Future	9.2545	9.2864	124.6752	124.2995	14,035
23/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23940.0800	23569.4500	23.9401	23.5695	0
23/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	40.0100	45.1200	0.0400	0.0451	0
23/12/2025	R053 On 06-August-26			Bond Future	9.3054	9.3383	126.9461	126.5634	0
23/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27904.9900	27528.6800	27.9050	27.5287	0
23/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	70.1500	76.5700	0.0702	0.0766	0
23/12/2025	R053 On 05-November-26			Bond Future	9.3619	9.3957	123.2985	122.9087	0
23/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	19334.7300	18988.8500	19.3347	18.9889	0
23/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	811.9400	855.9300	0.8119	0.8559	0
23/12/2025	R053 On 04-February-27			Bond Future	9.4248	9.4598	125.4307	125.0338	0
23/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	9092.0500	8825.0600	9.0921	8.8251	0
23/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2934.5900	3064.4500	2.9346	3.0645	0
23/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
23/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	54.7100	55.3300	0.0547	0.0553	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	54.7100	55.3300	0.0547	0.0553	0
23/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
23/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	95.9100	96.2600	0.0959	0.0963	0
23/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	95.9100	96.2600	0.0959	0.0963	0
23/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
23/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	84.6200	84.8100	0.0846	0.0848	0
23/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	84.6200	84.8100	0.0846	0.0848	0
23/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
23/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	49.6300	49.7100	0.0496	0.0497	0
23/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	49.6300	49.7100	0.0496	0.0497	0
23/12/2025	R202 On 05-February-26			Bond Future	293.0846	293.0895	293.0846	293.0895	565
23/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15264.5600	15269.5000	15.2646	15.2695	0
23/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R202 On 07-May-26			Bond Future	298.4171	298.4221	298.4171	298.4221	460
23/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	20867.1200	20872.1400	20.8671	20.8721	0
23/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R202 On 06-August-26			Bond Future	298.5294	298.5323	298.5294	298.5323	0
23/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	19669.4300	19672.2500	19.6694	19.6723	0
23/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R202 On 05-November-26			Bond Future	303.8010	303.8032	303.8010	303.8032	0
23/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23341.0000	23343.1600	23.3410	23.3432	0
23/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R202 On 04-February-27			Bond Future	303.6542	303.6559	303.6542	303.6559	0
23/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	8924.2100	8925.9300	8.9242	8.9259	0
23/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R209 On 05-February-26			Bond Future	8.6234	8.6443	86.4454	86.3208	34,901
23/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12433.6200	12308.9800	12.4336	12.3090	0
23/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
23/12/2025	R209 On 07-May-26			Bond Future	8.6716	8.6932	84.8462	84.7193	6,551
23/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12690.6500	12565.1700	12.6907	12.5652	0
23/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	14.2800	15.7100	0.0143	0.0157	0
23/12/2025	R209 On 06-August-26			Bond Future	8.7209	8.7433	86.3917	86.2624	3,673
23/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13765.7900	13639.1900	13.7658	13.6392	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	40.5700	43.2800	0.0406	0.0433	0
23/12/2025	R209 On 05-November-26			Bond Future	8.7786	8.8019	84.7471	84.6152	0
23/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8590.8400	8476.6800	8.5908	8.4767	0
23/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	430.8500	448.5300	0.4309	0.4485	0
23/12/2025	R209 On 04-February-27			Bond Future	8.8459	8.8702	86.2136	86.0792	0
23/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4012.4600	3928.3600	4.0125	3.9284	0
23/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1653.9300	1704.2200	1.6539	1.7042	0
23/12/2025	R210 On 05-February-26			Bond Future	258.2416	258.1904	258.2416	258.1904	539
23/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5141.6000	5090.4100	5.1416	5.0904	0
23/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R210 On 07-May-26			Bond Future	259.4747	259.4222	259.4747	259.4222	918
23/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4074.6700	4022.2400	4.0747	4.0222	0
23/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R210 On 06-August-26			Bond Future	264.2637	264.2100	264.2637	264.2100	0
23/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4423.6900	4369.9600	4.4237	4.3700	0
23/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R210 On 05-November-26			Bond Future	265.4118	265.3571	265.4118	265.3571	0
23/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12081.7500	12027.0500	12.0818	12.0271	0
23/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R210 On 04-February-27			Bond Future	270.0698	270.0134	270.0698	270.0134	0
23/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4039.7900	3983.3600	4.0398	3.9834	0
23/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R213 On 05-February-26			Bond Future	7.7319	7.7684	100.1334	99.9863	18,761
23/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8263.2000	8116.2000	8.2632	8.1162	0
23/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	0
23/12/2025	R213 On 07-May-26			Bond Future	7.7583	7.7970	98.3804	98.2307	65,316
23/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7555.8900	7409.2100	7.5559	7.4092	0
23/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	20.3000	23.3100	0.0203	0.0233	0
23/12/2025	R213 On 06-August-26			Bond Future	7.7847	7.8260	100.1725	100.0200	0
23/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6848.5900	6705.0900	6.8486	6.7051	0
23/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	92.2600	101.2700	0.0923	0.1013	0
23/12/2025	R213 On 05-November-26			Bond Future	7.8311	7.8752	98.3692	98.2138	0
23/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3666.0800	3545.6600	3.6661	3.5457	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	486.2400	521.2500	0.4862	0.5213	0
23/12/2025	R213 On 04-February-27			Bond Future	7.8952	7.9426	100.0722	99.9138	0
23/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1889.2800	1797.9300	1.8893	1.7979	0
23/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1073.9300	1141.0000	1.0739	1.1410	0
23/12/2025	R214 On 05-February-26			Bond Future	9.2482	9.2794	80.8262	80.6166	11,294
23/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12051.5200	11842.1200	12.0515	11.8421	0
23/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0.4700	0.6600	0.0005	0.0007	0
23/12/2025	R214 On 07-May-26			Bond Future	9.3036	9.3357	78.9802	78.7668	30,864
23/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	13071.9200	12862.7600	13.0719	12.8628	0
23/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	35.1700	39.3800	0.0352	0.0394	0
23/12/2025	R214 On 06-August-26			Bond Future	9.3608	9.3939	80.4189	80.2016	0
23/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14863.1800	14651.7400	14.8632	14.6517	0
23/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	70.0800	76.0000	0.0701	0.0760	0
23/12/2025	R214 On 05-November-26			Bond Future	9.4266	9.4608	78.5248	78.3034	0
23/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9706.0200	9514.3700	9.7060	9.5144	0
23/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	532.3700	562.1000	0.5324	0.5621	0
23/12/2025	R214 On 04-February-27			Bond Future	9.5014	9.5367	79.8838	79.6584	0
23/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4500.8300	4360.3900	4.5008	4.3604	0
23/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2008.5400	2093.5200	2.0085	2.0935	0
23/12/2025	R248 On 05-February-26			Bond Future	9.3778	9.4089	98.1235	97.8499	243,327
23/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	52.4200	42.8200	0.0524	0.0428	1,940
23/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4421.9800	4686.0000	4.4220	4.6860	0
23/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1324.8700	1198.1000	1.3249	1.1981	1,940
23/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1129.6900	1276.5400	1.1297	1.2765	0
23/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1872.6300	1716.4700	1.8726	1.7165	0
23/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	805.0800	922.5400	0.8051	0.9225	0
23/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2826.5000	2633.2100	2.8265	2.6332	12,500
23/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	474.6400	554.9700	0.4746	0.5550	0
23/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4620.5400	4386.3100	4.6205	4.3863	0
23/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	190.8800	230.2700	0.1909	0.2303	1,940
23/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5371.7400	5127.2500	5.3717	5.1273	0
23/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	132.2600	161.3900	0.1323	0.1614	0
23/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8988.3500	8721.2200	8.9884	8.7212	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	22.9800	29.4700	0.0230	0.0295	0
23/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15816.4900	15543.0900	15.8165	15.5431	0
23/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	0.5400	0.7600	0.0005	0.0008	0
23/12/2025	R248 On 07-May-26			Bond Future	9.4324	9.4644	95.4469	95.1683	44,331
23/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	17012.1600	16739.0300	17.0122	16.7390	0
23/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	45.6000	51.0400	0.0456	0.0510	0
23/12/2025	R248 On 06-August-26			Bond Future	9.4886	9.5216	97.1855	96.9017	0
23/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20400.5300	20122.4800	20.4005	20.1225	0
23/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	64.2900	69.9700	0.0643	0.0700	0
23/12/2025	R248 On 05-November-26			Bond Future	9.5524	9.5864	94.4425	94.1536	0
23/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13864.6500	13610.6000	13.8647	13.6106	0
23/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	646.9100	681.8100	0.6469	0.6818	0
23/12/2025	R248 On 04-February-27			Bond Future	9.6244	9.6595	96.0766	95.7824	0
23/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6476.8600	6287.3200	6.4769	6.2873	0
23/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2540.4700	2645.1400	2.5405	2.6451	0
23/12/2025	R2R9 On 05-February-26			Bond Future	9.1047	9.1359	109.4196	109.1739	0
23/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96429.1100	96183.3300	96.4291	96.1833	0
23/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R2R9 On 07-May-26			Bond Future	9.1668	9.1991	106.4054	106.1551	0
23/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95555.6500	95305.4100	95.5557	95.3054	0
23/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R2R9 On 06-August-26			Bond Future	9.2304	9.2640	108.3434	108.0885	0
23/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95223.9100	94969.0400	95.2239	94.9690	0
23/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R2R9 On 05-November-26			Bond Future	9.3022	9.3370	105.2538	104.9941	0
23/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94283.6900	94024.0700	94.2837	94.0241	0
23/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R2R9 On 04-February-27			Bond Future	9.3837	9.4198	107.0740	106.8095	0
23/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5367.5900	5191.3200	5.3676	5.1913	0
23/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1746.1500	1834.3500	1.7462	1.8344	0
23/12/2025	R4R2 On 05-February-26			Bond Future	9.3202	9.3514	110.3256	110.0556	1,937
23/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	97050.3400	96780.3000	97.0503	96.7803	0
23/12/2025	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
23/12/2025	R4R2 On 07-May-26			Bond Future	9.3836	9.4158	107.2015	106.9266	0
23/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	96112.3800	95837.5100	96.1124	95.8375	0
23/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R4R2 On 06-August-26			Bond Future	9.4484	9.4817	109.1540	108.8740	0
23/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95736.7700	95456.7400	95.7368	95.4567	0
23/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R4R2 On 05-November-26			Bond Future	9.5204	9.5549	105.9525	105.6673	0
23/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94729.8900	94444.7400	94.7299	94.4447	0
23/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2025	R4R2 On 04-February-27			Bond Future	9.6012	9.6369	107.7847	107.4942	0
23/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6071.5100	5875.8100	6.0715	5.8758	0
23/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1895.2200	1989.9900	1.8952	1.9900	0
23/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0