



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	2029 On 05-February-26			Bond Future	144.8331	144.8359	144.8331	144.8359	1,850
24/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4723.1400	4725.8600	4.7231	4.7259	0
24/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2029 On 07-May-26			Bond Future	146.0135	146.0163	146.0135	146.0163	2,542
24/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4193.4500	4196.2500	4.1935	4.1963	0
24/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2029 On 06-August-26			Bond Future	148.7086	148.7113	148.7086	148.7113	0
24/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4608.6300	4611.2500	4.6086	4.6113	0
24/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2029 On 05-November-26			Bond Future	149.8582	149.8605	149.8582	149.8605	0
24/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2298.1700	2300.5100	2.2982	2.3005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2029 On 04-February-27			Bond Future	152.4892	152.4911	152.4892	152.4911	0
24/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2769.2100	2771.1400	2.7692	2.7711	0
24/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2030 On 05-February-26			Bond Future	7.4429	7.5155	102.1030	101.8548	166,379
24/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6724.1400	6476.0200	6.7241	6.4760	0
24/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	0
24/12/2025	2030 On 07-May-26			Bond Future	7.4616	7.5398	103.9357	103.6831	5,487
24/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	302.7700	234.5900	0.3028	0.2346	1,000
24/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1120.2500	1304.6900	1.1203	1.3047	0
24/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1218.4400	1058.7200	1.2184	1.0587	1,000
24/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	418.9400	511.8400	0.4189	0.5118	0
24/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1745.4300	1558.5200	1.7454	1.5585	0
24/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	276.1300	341.8400	0.2761	0.3418	1,000
24/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	6024.7500	5777.1100	6.0248	5.7771	0
24/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	16.5400	21.5200	0.0165	0.0215	0
24/12/2025	2030 On 06-August-26			Bond Future	7.4798	7.5648	101.8197	101.5624	19,282
24/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	463.7000	382.1100	0.4637	0.3821	1,000
24/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1286.6000	1462.3500	1.2866	1.4624	0
24/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1341.9700	1190.1000	1.3420	1.1901	1,000
24/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	646.3900	751.8600	0.6464	0.7519	0
24/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	2145.5400	1958.7000	2.1455	1.9587	0
24/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	403.5000	474.0000	0.4035	0.4740	1,000
24/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	5202.8600	4962.8600	5.2029	4.9629	0
24/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	86.8500	104.1900	0.0869	0.1042	0
24/12/2025	2030 On 05-November-26			Bond Future	7.5050	7.5974	103.5932	103.3311	0
24/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2822.4100	2617.5200	2.8224	2.6175	0
24/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	344.6100	401.8100	0.3446	0.4018	0
24/12/2025	2030 On 04-February-27			Bond Future	7.5480	7.6492	101.3801	101.1132	0
24/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1512.9800	1357.4800	1.5130	1.3575	0
24/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	797.8200	909.2700	0.7978	0.9093	0
24/12/2025	2031 On 05-February-26			Bond Future	112.7279	112.7301	112.7279	112.7301	1,156
24/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1004.9900	1008.5900	1.0050	1.0086	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	37.0900	38.4500	0.0371	0.0385	0
24/12/2025	2031 On 07-May-26			Bond Future	114.7790	114.7813	114.7790	114.7813	736
24/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1107.8600	1111.0800	1.1079	1.1111	0
24/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	168.9000	169.8100	0.1689	0.1698	0
24/12/2025	2031 On 06-August-26			Bond Future	114.4832	114.4854	114.4832	114.4854	680
24/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1035.3700	1038.1600	1.0354	1.0382	0
24/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	362.2100	362.7700	0.3622	0.3628	0
24/12/2025	2031 On 05-November-26			Bond Future	116.5044	116.5063	116.5044	116.5063	0
24/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5015.7200	5017.7200	5.0157	5.0177	0
24/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.3700	1.3900	0.0014	0.0014	0
24/12/2025	2031 On 04-February-27			Bond Future	116.1006	116.1024	116.1006	116.1024	0
24/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	758.4400	760.2800	0.7584	0.7603	0
24/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	837.8100	837.8800	0.8378	0.8379	0
24/12/2025	2032 On 05-February-26			Bond Future	7.8563	7.9335	104.8864	104.5125	127,196
24/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	10456.0300	10082.1200	10.4560	10.0821	0
24/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
24/12/2025	2032 On 07-May-26			Bond Future	7.8883	7.9697	102.6100	102.2293	37,740
24/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9919.4600	9543.0300	9.9195	9.5430	0
24/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	13.0100	17.2100	0.0130	0.0172	0
24/12/2025	2032 On 06-August-26			Bond Future	7.9205	8.0066	104.4791	104.0914	0
24/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	9426.2200	9052.4200	9.4262	9.0524	0
24/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	64.5600	78.4300	0.0646	0.0784	0
24/12/2025	2032 On 05-November-26			Bond Future	7.9656	8.0566	102.1417	101.7469	0
24/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5445.7600	5116.6500	5.4458	5.1167	0
24/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	414.6600	480.2900	0.4147	0.4803	0
24/12/2025	2032 On 04-February-27			Bond Future	8.0247	8.1213	103.9091	103.5072	0
24/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2911.6200	2651.9300	2.9116	2.6519	0
24/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1035.1600	1177.3400	1.0352	1.1773	0
24/12/2025	2033 On 05-February-26			Bond Future	142.4657	142.4682	142.4657	142.4682	2,698
24/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9585.6800	9588.1500	9.5857	9.5882	0
24/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2033 On 07-May-26			Bond Future	143.5004	143.5029	143.5004	143.5029	10,592
24/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8340.3700	8342.8600	8.3404	8.3429	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2033 On 06-August-26			Bond Future	146.1492	146.1516	146.1492	146.1516	0
24/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11899.1600	11901.5900	11.8992	11.9016	0
24/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2033 On 05-November-26			Bond Future	147.1506	147.1528	147.1506	147.1528	0
24/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9890.6300	9892.7600	9.8906	9.8928	0
24/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2033 On 04-February-27			Bond Future	149.7343	149.7360	149.7343	149.7360	0
24/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7024.3000	7026.0000	7.0243	7.0260	0
24/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2037 On 05-February-26			Bond Future	8.7493	8.8262	98.4942	97.9671	122,268
24/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5969.0600	5458.4500	5.9691	5.4585	0
24/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	24.5200	41.0400	0.0245	0.0410	11,500
24/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8736.6200	8212.5600	8.7366	8.2126	0
24/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	3.8400	6.9100	0.0038	0.0069	11,500
24/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11987.2800	11460.5700	11.9873	11.4606	0
24/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	0.4600	0.8800	0.0005	0.0009	0
24/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	13412.5000	12885.4900	13.4125	12.8855	1,970
24/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0.1200	0.2400	0.0001	0.0002	0
24/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	15080.5400	14553.4300	15.0805	14.5534	0
24/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
24/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15951.7100	15424.5900	15.9517	15.4246	0
24/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
24/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	16167.5300	15640.4100	16.1675	15.6404	1,030
24/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
24/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18593.8700	18066.7400	18.5939	18.0667	0
24/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20672.9700	20145.8400	20.6730	20.1458	0
24/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
24/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22916.1000	22388.9700	22.9161	22.3890	0
24/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
24/12/2025	2037 On 07-May-26			Bond Future	8.8047	8.8844	100.2621	99.7256	90,411
24/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2327.4800	2005.6400	2.3275	2.0056	1,500
24/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1020.1700	1234.8600	1.0202	1.2349	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4891.9000	4453.5500	4.8919	4.4536	1,500
24/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	405.7200	503.9000	0.4057	0.5039	0
24/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	8158.8400	7661.5200	8.1588	7.6615	0
24/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	149.6600	188.8700	0.1497	0.1889	1,500
24/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	13193.7300	12667.1700	13.1937	12.6672	142
24/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	35.5400	45.5100	0.0355	0.0455	0
24/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	15193.5100	14661.1600	15.1935	14.6612	0
24/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	13.2800	17.4600	0.0133	0.0175	0
24/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20714.8300	20178.4600	20.7148	20.1785	0
24/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.3600	0.5200	0.0004	0.0005	142
24/12/2025	2037 On 06-August-26			Bond Future	8.8630	8.9458	97.8286	97.2821	2,539
24/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7738.6800	7271.2900	7.7387	7.2713	2,541
24/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	462.8600	541.8800	0.4629	0.5419	0
24/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	11422.3200	10913.2700	11.4223	10.9133	0
24/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	208.9100	246.2700	0.2089	0.2463	2,541
24/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	14581.1900	14051.5400	14.5812	14.0515	0
24/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	85.0800	101.8400	0.0851	0.1018	2,541
24/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16677.8900	16139.4900	16.6779	16.1395	0
24/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	36.2700	44.2800	0.0363	0.0443	0
24/12/2025	2037 On 05-November-26			Bond Future	8.9233	9.0093	99.5323	98.9760	0
24/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4781.8600	4403.3700	4.7819	4.4034	4,490
24/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1377.9500	1555.7500	1.3780	1.5558	0
24/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8653.3400	8185.4700	8.6533	8.1855	0
24/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	638.2300	726.6500	0.6382	0.7267	4,490
24/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10674.6400	10180.7000	10.6746	10.1807	0
24/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	439.9400	502.2900	0.4399	0.5023	0
24/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11762.7900	11258.4600	11.7628	11.2585	0
24/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	363.7900	415.7500	0.3638	0.4158	4,490
24/12/2025	2037 On 04-February-27			Bond Future	8.9940	9.0834	96.9981	96.4320	0
24/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4974.8500	4604.0100	4.9749	4.6040	0
24/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1766.8800	1962.1700	1.7669	1.9622	0
24/12/2025	2038 On 05-February-26			Bond Future	157.2665	157.2695	157.2665	157.2695	2,880
24/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14066.5000	14069.5400	14.0665	14.0695	0
24/12/2025	2038 On 05-February-26	143.20	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
24/12/2025	2038 On 07-May-26			Bond Future	160.1280	160.1309	160.1280	160.1309	440
24/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15598.0400	15600.9300	15.5980	15.6009	0
24/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2038 On 06-August-26			Bond Future	160.8916	160.8946	160.8916	160.8946	0
24/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16171.6300	16174.5600	16.1716	16.1746	0
24/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2038 On 05-November-26			Bond Future	163.7331	163.7356	163.7331	163.7356	0
24/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17423.0900	17425.6000	17.4231	17.4256	0
24/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2038 On 04-February-27			Bond Future	164.3847	164.3869	164.3847	164.3869	0
24/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10554.6900	10556.8800	10.5547	10.5569	0
24/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2040 On 05-February-26			Bond Future	9.1271	9.2039	99.2512	98.6580	79,764
24/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	662.9800	461.7900	0.6630	0.4618	13,500
24/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1263.1800	1655.1400	1.2632	1.6551	0
24/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1288.0100	974.2700	1.2880	0.9743	14,000
24/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	724.9300	1004.3400	0.7249	1.0043	0
24/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	2408.0300	1970.7000	2.4080	1.9707	0
24/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	323.8300	479.6500	0.3238	0.4797	13,500
24/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	5087.7200	4533.2400	5.0877	4.5332	14,000
24/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	60.6800	99.3500	0.0607	0.0994	0
24/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	8127.7200	7542.2300	8.1277	7.5422	0
24/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	10.0300	17.6900	0.0100	0.0177	14,000
24/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8873.6900	8285.5900	8.8737	8.2856	680
24/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	6.3600	11.4100	0.0064	0.0114	0
24/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	11519.9600	10927.9600	11.5200	10.9280	0
24/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	1.3000	2.4500	0.0013	0.0025	8,180
24/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	14057.6500	13464.8000	14.0577	13.4648	0
24/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	0.3000	0.6000	0.0003	0.0006	680
24/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	16130.8300	15537.7300	16.1308	15.5377	0
24/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.0400	0.0900	0.0000	0.0001	0
24/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	18072.2700	17479.1300	18.0723	17.4791	475
24/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
24/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	25644.4800	25051.3300	25.6445	25.0513	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
24/12/2025	2040 On 07-May-26			Bond Future	9.1885	9.2679	101.0327	100.4289	11,000
24/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10772.3400	10202.3600	10.7723	10.2024	1,460
24/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	135.1900	168.9700	0.1352	0.1690	0
24/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	13369.9700	12784.8000	13.3700	12.7848	0
24/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	72.3300	90.9200	0.0723	0.0909	0
24/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	16626.2700	16028.4100	16.6263	16.0284	0
24/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	19.7000	25.6000	0.0197	0.0256	0
24/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16915.0700	16316.5200	16.9151	16.3165	0
24/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	17.1200	22.3300	0.0171	0.0223	1,460
24/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18677.5600	18076.1400	18.6776	18.0761	0
24/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	6.9200	9.2600	0.0069	0.0093	0
24/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19732.8400	19130.4600	19.7328	19.1305	0
24/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	3.8600	5.2400	0.0039	0.0052	1,460
24/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	21412.7200	20809.5200	21.4127	20.8095	0
24/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	1.4200	1.9800	0.0014	0.0020	0
24/12/2025	2040 On 06-August-26			Bond Future	9.2529	9.3352	98.3625	97.7477	7,265
24/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18968.5800	18362.4000	18.9686	18.3624	0
24/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	39.9000	48.5500	0.0399	0.0486	0
24/12/2025	2040 On 05-November-26			Bond Future	9.3186	9.4037	100.0754	99.4495	0
24/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5678.4900	5240.7800	5.6785	5.2408	2,300
24/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1443.8700	1632.0600	1.4439	1.6321	0
24/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9987.7400	9456.5400	9.9877	9.4565	0
24/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	685.7500	780.4500	0.6858	0.7805	2,300
24/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	12228.4400	11669.8100	12.2284	11.6698	0
24/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	478.5800	545.8500	0.4786	0.5459	0
24/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	13426.4200	12856.8900	13.4264	12.8569	0
24/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	399.0300	455.4000	0.3990	0.4554	2,300
24/12/2025	2040 On 04-February-27			Bond Future	9.3939	9.4821	97.3001	96.6630	0
24/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5733.1400	5310.5400	5.7331	5.3105	0
24/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	1949.4800	2163.9300	1.9495	2.1639	0
24/12/2025	2043 On 05-February-26			Bond Future	121.8766	121.8788	121.8766	121.8788	0
24/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12216.5800	12218.8400	12.2166	12.2188	0
24/12/2025	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
24/12/2025	2043 On 07-May-26			Bond Future	124.0941	124.0966	124.0941	124.0966	0
24/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12394.1076	12396.6006	12.3941	12.3966	0
24/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0476	0.0506	0.0000	0.0001	0
24/12/2025	2043 On 06-August-26			Bond Future	123.5405	123.5429	123.5405	123.5429	0
24/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12662.4345	12664.8396	12.6624	12.6648	0
24/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1.9145	1.9596	0.0019	0.0020	0
24/12/2025	2043 On 05-November-26			Bond Future	125.7215	125.7235	125.7215	125.7235	0
24/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	12890.2039	12892.3581	12.8902	12.8924	0
24/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	8.7239	8.8381	0.0087	0.0088	0
24/12/2025	2043 On 04-February-27			Bond Future	125.0436	125.0454	125.0436	125.0454	0
24/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7706.4444	7709.3996	7.7064	7.7094	0
24/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	292.8644	293.9896	0.2929	0.2940	0
24/12/2025	2044 On 05-February-26			Bond Future	9.3420	9.4187	95.1277	94.4944	56,176
24/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	5295.1200	4704.9300	5.2951	4.7049	0
24/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	67.7000	110.8000	0.0677	0.1108	0
24/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5807.9000	5207.9300	5.8079	5.2079	9,000
24/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	50.4800	83.8000	0.0505	0.0838	0
24/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	11690.3500	11058.6900	11.6904	11.0587	9,000
24/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	1.8900	3.5200	0.0019	0.0035	0
24/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	14006.7700	13373.9900	14.0068	13.3740	0
24/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	0.5400	1.0500	0.0005	0.0011	4,500
24/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	15285.4600	14652.4400	15.2855	14.6524	0
24/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	0.2800	0.5500	0.0003	0.0006	9,000
24/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	15600.1400	14967.0800	15.6001	14.9671	0
24/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0.2400	0.4700	0.0002	0.0005	4,500
24/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15975.1300	15342.0100	15.9751	15.3420	0
24/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0.1600	0.3300	0.0002	0.0003	0
24/12/2025	2044 On 07-May-26		Call	Bond Future	1144.1400	963.5400	1.1441	0.9635	0
24/12/2025	2044 On 07-May-26			Bond Future	9.4030	9.4821	96.8352	96.1905	65,342
24/12/2025	2044 On 07-May-26		Put	Bond Future	4308.9800	4773.0600	4.3090	4.7731	0
24/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	5353.2200	4851.3500	5.3532	4.8514	0
24/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	650.7900	793.6000	0.6508	0.7936	15,000
24/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16914.0600	16278.0300	16.9141	16.2780	0
24/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	30.6500	39.3000	0.0307	0.0393	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	2044 On 06-August-26			Bond Future	9.4666	9.5484	94.2139	93.5574	7,681
24/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19932.0500	19285.5800	19.9321	19.2856	0
24/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	47.7400	57.8000	0.0477	0.0578	0
24/12/2025	2044 On 05-November-26			Bond Future	9.5310	9.6153	95.8545	95.1862	0
24/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	13456.4600	12862.8100	13.4565	12.8628	0
24/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	574.9800	649.5800	0.5750	0.6496	0
24/12/2025	2044 On 04-February-27			Bond Future	9.6038	9.6909	93.1312	92.4511	0
24/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	6385.8500	5926.2100	6.3859	5.9262	0
24/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2023.5100	2244.0100	2.0235	2.2440	0
24/12/2025	2046 On 05-February-26			Bond Future	141.1771	141.1796	141.1771	141.1796	12,410
24/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19527.1100	19529.6000	19.5271	19.5296	0
24/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2046 On 07-May-26			Bond Future	141.4597	141.4622	141.4597	141.4622	5,789
24/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16509.7000	16512.1600	16.5097	16.5122	0
24/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2046 On 06-August-26			Bond Future	144.0707	144.0731	144.0707	144.0731	0
24/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21690.6600	21693.0600	21.6907	21.6931	0
24/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2046 On 05-November-26			Bond Future	144.2939	144.2961	144.2939	144.2961	0
24/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18813.9400	18816.1100	18.8139	18.8161	0
24/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2046 On 04-February-27			Bond Future	146.8262	146.8279	146.8262	146.8279	0
24/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15736.1600	15737.9000	15.7362	15.7379	0
24/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2050 On 05-February-26			Bond Future	142.2192	142.2221	142.2192	142.2221	11,546
24/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19399.1700	19402.0700	19.3992	19.4021	0
24/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2050 On 07-May-26			Bond Future	144.8069	144.8098	144.8069	144.8098	4,988
24/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20736.9100	20739.7500	20.7369	20.7398	0
24/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2050 On 06-August-26			Bond Future	145.0390	145.0416	145.0390	145.0416	0
24/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21768.9800	21771.6000	21.7690	21.7716	0
24/12/2025	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
24/12/2025	2050 On 05-November-26			Bond Future	147.6004	147.6027	147.6004	147.6027	0
24/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23760.3800	23762.7200	23.7604	23.7627	0
24/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	2050 On 04-February-27			Bond Future	147.7144	147.7163	147.7144	147.7163	0
24/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	15324.3500	15326.3100	15.3244	15.3263	0
24/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	AL37 On 05-February-26			Index Future	1263.1820	1259.3870	1263.1820	1,259.3870	0
24/12/2025	AL37 On 07-May-26			Index Future	1285.8560	1281.9930	1285.8560	1,281.9930	0
24/12/2025	AL37 On 06-August-26			Index Future	1309.0320	1305.0970	1309.0320	1,305.0970	0
24/12/2025	AL37 On 05-November-26			Index Future	1332.1130	1328.1070	1332.1130	1,328.1070	0
24/12/2025	AL37 On 04-February-27			Index Future	1355.2150	1351.1350	1355.2150	1,351.1350	0
24/12/2025	AL7T On 05-February-26			Index Future	1622.7920	1614.9830	1622.7920	1,614.9830	0
24/12/2025	AL7T On 07-May-26			Index Future	1651.9210	1643.9710	1651.9210	1,643.9710	0
24/12/2025	AL7T On 06-August-26			Index Future	1681.6940	1673.6000	1681.6940	1,673.6000	0
24/12/2025	AL7T On 05-November-26			Index Future	1711.3470	1703.1060	1711.3470	1,703.1060	0
24/12/2025	AL7T On 04-February-27			Index Future	1741.0250	1732.6360	1741.0250	1,732.6360	0
24/12/2025	ALBI On 05-February-26			Index Future	1366.6770	1360.1160	1366.6770	1,360.1160	79
24/12/2025	ALBI On 07-May-26			Index Future	1391.2080	1384.5300	1391.2080	1,384.5300	0
24/12/2025	ALBI On 06-August-26			Index Future	1416.2830	1409.4820	1416.2830	1,409.4820	0
24/12/2025	ALBI On 05-November-26			Index Future	1441.2560	1434.3320	1441.2560	1,434.3320	0
24/12/2025	ALBI On 04-February-27			Index Future	1466.2500	1459.2020	1466.2500	1,459.2020	0
24/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	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
24/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	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
24/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	ES33 On 05-February-26			Bond Future	8.8575	8.9349	95.6659	95.2656	0
24/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12470.4500	12070.1300	12.4705	12.0701	0
24/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	ES33 On 07-May-26			Bond Future	8.9239	9.0049	93.6130	93.2055	0
24/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12732.5000	12324.9100	12.7325	12.3249	0
24/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	ES33 On 06-August-26			Bond Future	8.9926	9.0774	95.3407	94.9255	0
24/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13472.0900	13056.8700	13.4721	13.0569	0
24/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	ES33 On 05-November-26			Bond Future	9.0768	9.1658	93.2319	92.8091	0
24/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7903.4800	7480.6900	7.9035	7.4807	0
24/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	ES33 On 04-February-27			Bond Future	9.1783	9.2718	94.8659	94.4354	0
24/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	2369.3500	1938.8100	2.3694	1.9388	0
24/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	ES42 On 05-February-26			Bond Future	9.5654	9.6423	93.8107	93.2271	0
24/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	15210.9300	14627.4000	15.2109	14.6274	0
24/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	ES42 On 07-May-26			Bond Future	9.6322	9.7116	91.2531	90.6590	0
24/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	16611.6700	16017.5700	16.6117	16.0176	0
24/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	ES42 On 06-August-26			Bond Future	9.6993	9.7813	92.9370	92.3317	0
24/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	18462.6700	17857.4100	18.4627	17.8574	0
24/12/2025	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
24/12/2025	ES42 On 05-November-26			Bond Future	9.7739	9.8587	90.3139	89.6977	0
24/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	12349.0800	11732.9000	12.3491	11.7329	0
24/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	ES42 On 04-February-27			Bond Future	9.8569	9.9446	91.8951	91.2678	0
24/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	3035.2000	2407.8900	3.0352	2.4079	0
24/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	GOVI On 05-February-26			GOVI	1341.3540	1334.9550	1341.3540	1,334.9550	606
24/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1913540.0000	1849550.0000	191.3540	184.9550	0
24/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	GOVI On 07-May-26			GOVI	1365.4310	1358.9180	1365.4310	1,358.9180	42
24/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1884310.0000	1819180.0000	188.4310	181.9180	0
24/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	GOVI On 06-August-26			GOVI	1390.0410	1383.4080	1390.0410	1,383.4080	0
24/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2010410.0000	1944080.0000	201.0410	194.4080	0
24/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	GOVI On 05-November-26			GOVI	1414.5510	1407.7980	1414.5510	1,407.7980	0
24/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1375510.0000	1307980.0000	137.5510	130.7980	0
24/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	GOVI On 04-February-27			GOVI	1439.0820	1432.2080	1439.0820	1,432.2080	0
24/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	700820.0000	632080.0000	70.0820	63.2080	0
24/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/12/2025	I258 On 05-February-26			Bond Future	127.9171	127.9197	127.9171	127.9197	0
24/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16267.1100	16269.6900	16.2671	16.2697	0
24/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	I258 On 07-May-26			Bond Future	130.2446	130.2472	130.2446	130.2472	0
24/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16515.2018	16517.7402	16.5152	16.5177	0
24/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.5618	0.5902	0.0006	0.0006	0
24/12/2025	I258 On 06-August-26			Bond Future	129.8047	129.8072	129.8047	129.8072	0
24/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	16866.1812	16868.9295	16.8662	16.8689	0
24/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	11.5112	11.7295	0.0115	0.0117	0
24/12/2025	I258 On 05-November-26			Bond Future	132.0963	132.0986	132.0963	132.0986	0
24/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17187.5993	17190.2963	17.1876	17.1903	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	41.2993	41.7363	0.0413	0.0417	0
24/12/2025	I258 On 04-February-27			Bond Future	131.5303	131.5323	131.5303	131.5323	0
24/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	12993.3995	12996.9681	12.9934	12.9970	0
24/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	363.0895	364.7081	0.3631	0.3647	0
24/12/2025	IGOV On 05-February-26			Index Future	434.5790	433.3460	434.5790	433.3460	242
24/12/2025	IGOV On 07-May-26			Index Future	442.4860	441.2300	442.4860	441.2300	8
24/12/2025	IGOV On 06-August-26			Index Future	450.5660	449.2860	450.5660	449.2860	0
24/12/2025	IGOV On 05-November-26			Index Future	458.6130	457.3100	458.6130	457.3100	0
24/12/2025	IGOV On 04-February-27			Index Future	466.6670	465.3400	466.6670	465.3400	0
24/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
24/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
24/12/2025	R033 On 05-February-26			Bond Future	7.9828	8.0599	114.4478	114.0072	13,083
24/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	13239.1200	12799.2600	13.2391	12.7993	0
24/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	1.1400	1.8300	0.0011	0.0018	0
24/12/2025	R033 On 07-May-26			Bond Future	8.0186	8.0996	111.4596	111.0112	0
24/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	12264.2300	11833.6300	12.2642	11.8336	0
24/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	92.8300	110.6700	0.0928	0.1107	0
24/12/2025	R033 On 06-August-26			Bond Future	8.0547	8.1399	113.4899	113.0332	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	11447.8800	11039.5900	11.4479	11.0396	0
24/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	412.2200	460.6500	0.4122	0.4607	0
24/12/2025	R033 On 05-November-26			Bond Future	8.1025	8.1922	110.4273	109.9623	0
24/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	7234.1600	6877.4800	7.2342	6.8775	0
24/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1083.7300	1192.0500	1.0837	1.1921	0
24/12/2025	R033 On 04-February-27			Bond Future	8.1631	8.2578	112.3376	111.8641	0
24/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4699.2000	4411.4200	4.6992	4.4114	0
24/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2292.5800	2478.2500	2.2926	2.4783	0
24/12/2025	R035 On 05-February-26			Bond Future	8.3473	8.4243	107.2938	106.8026	84,027
24/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	1161.1700	882.8200	1.1612	0.8828	0
24/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	506.6500	719.5400	0.5067	0.7195	16,000
24/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	2076.5900	1702.5800	2.0766	1.7026	350
24/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	225.3600	342.5900	0.2254	0.3426	0
24/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	3241.4100	2804.9600	3.2414	2.8050	0
24/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	88.6000	143.3900	0.0886	0.1434	0
24/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4938.5400	4464.9100	4.9385	4.4649	0
24/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	23.9800	41.5900	0.0240	0.0416	350
24/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5586.8200	5106.9000	5.5868	5.1069	0
24/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	14.6400	25.9600	0.0146	0.0260	16,000
24/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7860.3300	7371.4100	7.8603	7.3714	0
24/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	2.5900	4.9100	0.0026	0.0049	350
24/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10852.4600	10361.4900	10.8525	10.3615	250
24/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	0.2600	0.5300	0.0003	0.0005	0
24/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	12330.0700	11838.9200	12.3301	11.8389	2,000
24/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0.0900	0.1800	0.0001	0.0002	0
24/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13564.2200	13073.0000	13.5642	13.0730	0
24/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	250
24/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	14199.3200	13708.0900	14.1993	13.7081	0
24/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
24/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14984.8100	14493.5800	14.9848	14.4936	2,000
24/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
24/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	15296.4300	14805.1900	15.2964	14.8052	0
24/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	16171.4000	15680.1600	16.1714	15.6802	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
24/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	22352.9200	21861.6800	22.3529	21.8617	0
24/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
24/12/2025	R035 On 07-May-26			Bond Future	8.3895	8.4697	104.7183	104.2183	34,632
24/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	1061.7500	864.3600	1.0618	0.8644	1,000
24/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1686.8400	1989.4800	1.6868	1.9895	0
24/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	3105.6300	2751.0400	3.1056	2.7510	1,000
24/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	638.5200	783.9600	0.6385	0.7840	0
24/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	5208.3600	4782.4200	5.2084	4.7824	0
24/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	294.7000	368.7900	0.2947	0.3688	1,000
24/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7585.5600	7121.0900	7.5856	7.1211	250
24/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	132.1200	167.6800	0.1321	0.1677	0
24/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7694.1500	7228.5000	7.6942	7.2285	200
24/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	127.3200	161.7000	0.1273	0.1617	0
24/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7965.7300	7497.3000	7.9657	7.4973	350
24/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	116.2000	147.8000	0.1162	0.1478	0
24/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	10290.4100	9805.9000	10.2904	9.8059	0
24/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	54.5100	70.0300	0.0545	0.0700	250
24/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	10397.6600	9912.6600	10.3977	9.9127	0
24/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	52.6900	67.7200	0.0527	0.0677	200
24/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10665.3400	10179.1800	10.6653	10.1792	0
24/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	48.4400	62.3100	0.0484	0.0623	350
24/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12932.7600	12438.9200	12.9328	12.4389	0
24/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	20.1500	26.3400	0.0202	0.0263	250
24/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	13036.5200	12542.3700	13.0365	12.5424	0
24/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	18.9800	24.8600	0.0190	0.0249	200
24/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	13295.5000	12800.6300	13.2955	12.8006	0
24/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	16.3300	21.4900	0.0163	0.0215	350
24/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	14068.3200	13571.7100	14.0683	13.5717	0
24/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	10.2900	13.7100	0.0103	0.0137	0
24/12/2025	R035 On 06-August-26			Bond Future	8.4330	8.5166	106.6260	106.1168	56
24/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1379.6500	1175.6500	1.3797	1.1757	1,000
24/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2258.1700	2563.3700	2.2582	2.5634	0
24/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2937.5200	2625.4900	2.9375	2.6255	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1262.6700	1459.8400	1.2627	1.4598	0
24/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	3284.2400	2955.2600	3.2842	2.9553	1,000
24/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1132.3000	1312.5200	1.1323	1.3125	0
24/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4865.8800	4478.5200	4.8659	4.4785	200
24/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	718.6600	840.5000	0.7187	0.8405	0
24/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	5255.8800	4857.6400	5.2559	4.8576	0
24/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	646.6800	757.6400	0.6467	0.7576	350
24/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	5304.9400	4905.4000	5.3049	4.9054	250
24/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	638.2000	747.8600	0.6382	0.7479	0
24/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	6150.4400	5731.1400	6.1504	5.7311	0
24/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	512.0500	601.9500	0.5121	0.6020	1,000
24/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	7364.0500	6922.5800	7.3641	6.9226	0
24/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	375.2000	442.9300	0.3752	0.4429	200
24/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7771.6700	7324.0500	7.7717	7.3241	0
24/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	338.1300	399.7100	0.3381	0.3997	350
24/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7822.6700	7374.3200	7.8227	7.3743	0
24/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	333.7300	394.5800	0.3337	0.3946	250
24/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9923.7200	9452.1500	9.9237	9.4522	0
24/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	199.3600	236.9900	0.1994	0.2370	200
24/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	10384.7000	9909.4500	10.3847	9.9095	0
24/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	178.8700	212.8200	0.1789	0.2128	250
24/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14584.8300	14084.6500	14.5848	14.0847	0
24/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	39.6400	48.6600	0.0396	0.0487	0
24/12/2025	R035 On 05-November-26			Bond Future	8.4892	8.5765	103.9846	103.4662	0
24/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3388.7000	3073.1000	3.3887	3.0731	200
24/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1557.4900	1760.2700	1.5575	1.7603	0
24/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5586.2600	5194.4300	5.5863	5.1944	0
24/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	896.7300	1023.2800	0.8967	1.0233	200
24/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7964.4600	7523.8600	7.9645	7.5239	0
24/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	521.1900	598.9700	0.5212	0.5990	200
24/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	9083.9100	8627.6200	9.0839	8.6276	0
24/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	407.8500	469.9400	0.4079	0.4699	0
24/12/2025	R035 On 04-February-27			Bond Future	8.5574	8.6486	105.7844	105.2567	0
24/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	4136.1100	3794.1700	4.1361	3.7942	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1496.5600	1682.3800	1.4966	1.6824	0
24/12/2025	R038 On 05-February-26			Bond Future	8.8720	8.9490	118.6531	118.0332	3,763
24/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	18367.8600	17747.9700	18.3679	17.7480	0
24/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
24/12/2025	R038 On 07-May-26			Bond Future	8.9296	9.0095	115.2993	114.6683	2,395
24/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	17466.7400	16841.0600	17.4667	16.8411	0
24/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	16.6900	21.9600	0.0167	0.0220	0
24/12/2025	R038 On 06-August-26			Bond Future	8.9885	9.0714	117.3995	116.7569	0
24/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	19092.8300	18461.1900	19.0928	18.4612	0
24/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	50.2700	61.2100	0.0503	0.0612	0
24/12/2025	R038 On 05-November-26			Bond Future	9.0560	9.1421	113.9639	113.3098	0
24/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	12202.6400	11616.6900	12.2026	11.6167	0
24/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	444.6900	512.8600	0.4447	0.5129	0
24/12/2025	R038 On 04-February-27			Bond Future	9.1335	9.2230	115.9350	115.2692	0
24/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5584.9500	5158.1200	5.5850	5.1581	0
24/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2175.3600	2414.3300	2.1754	2.4143	0
24/12/2025	R053 On 05-February-26			Bond Future	9.1277	9.2042	129.1540	128.2341	34,001
24/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	23820.2800	22900.4900	23.8203	22.9005	0
24/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0.0900	0.1900	0.0001	0.0002	0
24/12/2025	R053 On 07-May-26			Bond Future	9.1757	9.2545	125.6116	124.6752	14,035
24/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	24867.1600	23940.0800	24.8672	23.9401	0
24/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	30.7500	40.0100	0.0308	0.0400	0
24/12/2025	R053 On 06-August-26			Bond Future	9.2243	9.3054	127.8996	126.9461	0
24/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	28845.8500	27904.9900	28.8459	27.9050	0
24/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	57.5400	70.1500	0.0575	0.0702	0
24/12/2025	R053 On 05-November-26			Bond Future	9.2783	9.3619	124.2690	123.2985	0
24/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	20209.8900	19334.7300	20.2099	19.3347	0
24/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	716.6500	811.9400	0.7167	0.8119	0
24/12/2025	R053 On 04-February-27			Bond Future	9.3387	9.4248	126.4184	125.4307	0
24/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	9782.7900	9092.0500	9.7828	9.0921	0
24/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2637.6700	2934.5900	2.6377	2.9346	0
24/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
24/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	54.0900	54.7100	0.0541	0.0547	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	54.0900	54.7100	0.0541	0.0547	0
24/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
24/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	95.5500	95.9100	0.0956	0.0959	0
24/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	95.5500	95.9100	0.0956	0.0959	0
24/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
24/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	84.4400	84.6200	0.0844	0.0846	0
24/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	84.4400	84.6200	0.0844	0.0846	0
24/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
24/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	49.5600	49.6300	0.0496	0.0496	0
24/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	49.5600	49.6300	0.0496	0.0496	0
24/12/2025	R202 On 05-February-26			Bond Future	293.6795	293.0846	293.6795	293.0846	565
24/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15859.5200	15264.5600	15.8595	15.2646	0
24/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R202 On 07-May-26			Bond Future	299.0231	298.4171	299.0231	298.4171	460
24/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21473.0700	20867.1200	21.4731	20.8671	0
24/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R202 On 06-August-26			Bond Future	299.1469	298.5294	299.1469	298.5294	0
24/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20286.8500	19669.4300	20.2869	19.6694	0
24/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R202 On 05-November-26			Bond Future	304.4301	303.8010	304.4301	303.8010	0
24/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23970.1000	23341.0000	23.9701	23.3410	0
24/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R202 On 04-February-27			Bond Future	304.2949	303.6542	304.2949	303.6542	0
24/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9564.9200	8924.2100	9.5649	8.9242	0
24/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R209 On 05-February-26			Bond Future	8.5466	8.6234	86.9055	86.4454	34,901
24/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12893.6300	12433.6200	12.8936	12.4336	0
24/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
24/12/2025	R209 On 07-May-26			Bond Future	8.5920	8.6716	85.3145	84.8462	6,551
24/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	13155.4300	12690.6500	13.1554	12.6907	0
24/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	10.8000	14.2800	0.0108	0.0143	0
24/12/2025	R209 On 06-August-26			Bond Future	8.6383	8.7209	86.8686	86.3917	3,673
24/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	14235.2800	13765.7900	14.2353	13.7658	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	33.1700	40.5700	0.0332	0.0406	0
24/12/2025	R209 On 05-November-26			Bond Future	8.6929	8.7786	85.2325	84.7471	0
24/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	9021.3900	8590.8400	9.0214	8.5908	0
24/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	375.9900	430.8500	0.3760	0.4309	0
24/12/2025	R209 On 04-February-27			Bond Future	8.7569	8.8459	86.7076	86.2136	0
24/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4338.3600	4012.4600	4.3384	4.0125	0
24/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1485.7600	1653.9300	1.4858	1.6539	0
24/12/2025	R210 On 05-February-26			Bond Future	258.2374	258.2416	258.2374	258.2416	539
24/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5137.4300	5141.6000	5.1374	5.1416	0
24/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R210 On 07-May-26			Bond Future	259.4704	259.4747	259.4704	259.4747	918
24/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4070.4300	4074.6700	4.0704	4.0747	0
24/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R210 On 06-August-26			Bond Future	264.2597	264.2637	264.2597	264.2637	0
24/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4419.6600	4423.6900	4.4197	4.4237	0
24/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R210 On 05-November-26			Bond Future	265.4083	265.4118	265.4083	265.4118	0
24/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12078.2900	12081.7500	12.0783	12.0818	0
24/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R210 On 04-February-27			Bond Future	270.0671	270.0698	270.0671	270.0698	0
24/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4037.0600	4039.7900	4.0371	4.0398	0
24/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R213 On 05-February-26			Bond Future	7.6545	7.7319	100.4470	100.1334	18,735
24/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8576.8000	8263.2000	8.5768	8.2632	0
24/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
24/12/2025	R213 On 07-May-26			Bond Future	7.6761	7.7583	98.6996	98.3804	65,316
24/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7870.2700	7555.8900	7.8703	7.5559	0
24/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	15.4600	20.3000	0.0155	0.0203	0
24/12/2025	R213 On 06-August-26			Bond Future	7.6971	7.7847	100.4977	100.1725	0
24/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	7157.7900	6848.5900	7.1578	6.8486	0
24/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	76.2600	92.2600	0.0763	0.0923	0
24/12/2025	R213 On 05-November-26			Bond Future	7.7375	7.8311	98.7003	98.3692	0
24/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3930.5000	3666.0800	3.9305	3.6661	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	419.5400	486.2400	0.4195	0.4862	0
24/12/2025	R213 On 04-February-27			Bond Future	7.7948	7.8952	100.4094	100.0722	0
24/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	2094.5600	1889.2800	2.0946	1.8893	0
24/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	942.0600	1073.9300	0.9421	1.0739	0
24/12/2025	R214 On 05-February-26			Bond Future	9.1715	9.2482	81.3463	80.8262	11,294
24/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12571.4600	12051.5200	12.5715	12.0515	0
24/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0.2400	0.4700	0.0002	0.0005	0
24/12/2025	R214 On 07-May-26			Bond Future	9.2246	9.3036	79.5097	78.9802	30,864
24/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	13593.6500	13071.9200	13.5937	13.0719	0
24/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	27.4300	35.1700	0.0274	0.0352	0
24/12/2025	R214 On 06-August-26			Bond Future	9.2793	9.3608	80.9582	80.4189	0
24/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	15390.6600	14863.1800	15.3907	14.8632	0
24/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	58.3000	70.0800	0.0583	0.0701	0
24/12/2025	R214 On 05-November-26			Bond Future	9.3425	9.4266	79.0736	78.5248	0
24/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	10190.3100	9706.0200	10.1903	9.7060	0
24/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	467.8600	532.3700	0.4679	0.5324	0
24/12/2025	R214 On 04-February-27			Bond Future	9.4145	9.5014	80.4424	79.8838	0
24/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4864.5600	4500.8300	4.8646	4.5008	0
24/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1813.6900	2008.5400	1.8137	2.0085	0
24/12/2025	R248 On 05-February-26			Bond Future	9.3011	9.3778	98.8038	98.1235	243,327
24/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	92.1700	52.4200	0.0922	0.0524	1,940
24/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	3781.4300	4421.9800	3.7814	4.4220	0
24/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1702.6000	1324.8700	1.7026	1.3249	1,940
24/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	827.1200	1129.6900	0.8271	1.1297	0
24/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	2320.2500	1872.6300	2.3203	1.8726	0
24/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	572.4000	805.0800	0.5724	0.8051	0
24/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	3356.4200	2826.5000	3.3564	2.8265	12,500
24/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	324.2600	474.6400	0.3243	0.4746	0
24/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	5233.1900	4620.5400	5.2332	4.6205	0
24/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	123.2300	190.8800	0.1232	0.1909	1,940
24/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	6003.5200	5371.7400	6.0035	5.3717	0
24/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	83.7400	132.2600	0.0837	0.1323	0
24/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	9659.1400	8988.3500	9.6591	8.9884	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	13.4700	22.9800	0.0135	0.0230	0
24/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	16496.5200	15816.4900	16.4965	15.8165	0
24/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	0.2700	0.5400	0.0003	0.0005	0
24/12/2025	R248 On 07-May-26			Bond Future	9.3535	9.4324	96.1393	95.4469	44,331
24/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	17694.5500	17012.1600	17.6946	17.0122	0
24/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	35.6000	45.6000	0.0356	0.0456	0
24/12/2025	R248 On 06-August-26			Bond Future	9.4073	9.4886	97.8907	97.1855	0
24/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	21094.5500	20400.5300	21.0946	20.4005	0
24/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	53.1100	64.2900	0.0531	0.0643	0
24/12/2025	R248 On 05-November-26			Bond Future	9.4686	9.5524	95.1602	94.4425	0
24/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	14506.7100	13864.6500	14.5067	13.8647	0
24/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	571.2600	646.9100	0.5713	0.6469	0
24/12/2025	R248 On 04-February-27			Bond Future	9.5379	9.6244	96.8071	96.0766	0
24/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6967.3400	6476.8600	6.9673	6.4769	0
24/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2300.4700	2540.4700	2.3005	2.5405	0
24/12/2025	R2R9 On 05-February-26			Bond Future	9.0278	9.1047	110.0286	109.4196	0
24/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	97038.0600	96429.1100	97.0381	96.4291	0
24/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R2R9 On 07-May-26			Bond Future	9.0871	9.1668	107.0252	106.4054	0
24/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	96175.5100	95555.6500	96.1755	95.5557	0
24/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R2R9 On 06-August-26			Bond Future	9.1479	9.2304	108.9747	108.3434	0
24/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95855.2200	95223.9100	95.8552	95.2239	0
24/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R2R9 On 05-November-26			Bond Future	9.2167	9.3022	105.8963	105.2538	0
24/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94926.2400	94283.6900	94.9262	94.2837	0
24/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R2R9 On 04-February-27			Bond Future	9.2949	9.3837	107.7280	107.0740	0
24/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5821.7900	5367.5900	5.8218	5.3676	0
24/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1546.3200	1746.1500	1.5463	1.7462	0
24/12/2025	R4R2 On 05-February-26			Bond Future	9.2434	9.3202	110.9951	110.3256	1,937
24/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	97719.8600	97050.3400	97.7199	97.0503	0
24/12/2025	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
24/12/2025	R4R2 On 07-May-26			Bond Future	9.3042	9.3836	107.8830	107.2015	0
24/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	96793.8800	96112.3800	96.7939	96.1124	0
24/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R4R2 On 06-August-26			Bond Future	9.3663	9.4484	109.8481	109.1540	0
24/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	96430.8000	95736.7700	96.4308	95.7368	0
24/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R4R2 On 05-November-26			Bond Future	9.4355	9.5204	106.6589	105.9525	0
24/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	95436.3400	94729.8900	95.4363	94.7299	0
24/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/12/2025	R4R2 On 04-February-27			Bond Future	9.5133	9.6012	108.5037	107.7847	0
24/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6575.7500	6071.5100	6.5758	6.0715	0
24/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1680.4500	1895.2200	1.6805	1.8952	0
24/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0