



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
29/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	2029 On 05-February-26			Bond Future	144.8232	144.8331	144.8232	144.8331	1,850
29/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4713.2000	4723.1400	4.7132	4.7231	0
29/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2029 On 07-May-26			Bond Future	146.0033	146.0135	146.0033	146.0135	2,542
29/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4183.3300	4193.4500	4.1833	4.1935	0
29/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2029 On 06-August-26			Bond Future	148.6987	148.7086	148.6987	148.7086	0
29/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4598.6600	4608.6300	4.5987	4.6086	0
29/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2029 On 05-November-26			Bond Future	149.8489	149.8582	149.8489	149.8582	0
29/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2288.9300	2298.1700	2.2889	2.2982	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2029 On 04-February-27			Bond Future	152.4807	152.4892	152.4807	152.4892	0
29/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2760.6800	2769.2100	2.7607	2.7692	0
29/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2030 On 05-February-26			Bond Future	7.4064	7.4429	102.2280	102.1030	166,379
29/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6849.1800	6724.1400	6.8492	6.7241	0
29/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
29/12/2025	2030 On 07-May-26			Bond Future	7.4222	7.4616	104.0630	103.9357	5,487
29/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	332.6300	302.7700	0.3326	0.3028	1,000
29/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1022.8300	1120.2500	1.0228	1.1203	0
29/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1292.4100	1218.4400	1.2924	1.2184	1,000
29/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	365.6300	418.9400	0.3656	0.4189	0
29/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1833.4600	1745.4300	1.8335	1.7454	0
29/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	236.8800	276.1300	0.2369	0.2761	1,000
29/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	6148.2300	6024.7500	6.1482	6.0248	0
29/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	12.7400	16.5400	0.0127	0.0165	0
29/12/2025	2030 On 06-August-26			Bond Future	7.4371	7.4798	101.9495	101.8197	19,282
29/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	501.6700	463.7000	0.5017	0.4637	1,000
29/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1194.7400	1286.6000	1.1947	1.2866	0
29/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1413.6100	1341.9700	1.4136	1.3420	1,000
29/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	588.2000	646.3900	0.5882	0.6464	0
29/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	2234.7100	2145.5400	2.2347	2.1455	0
29/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	362.8400	403.5000	0.3628	0.4035	1,000
29/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	5321.2000	5202.8600	5.3212	5.2029	0
29/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	75.3600	86.8500	0.0754	0.0869	0
29/12/2025	2030 On 05-November-26			Bond Future	7.4584	7.5050	103.7259	103.5932	0
29/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2922.8000	2822.4100	2.9228	2.8224	0
29/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	312.3300	344.6100	0.3123	0.3446	0
29/12/2025	2030 On 04-February-27			Bond Future	7.4967	7.5480	101.5157	101.3801	0
29/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1589.8100	1512.9800	1.5898	1.5130	0
29/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	739.0500	797.8200	0.7391	0.7978	0
29/12/2025	2031 On 05-February-26			Bond Future	112.7198	112.7279	112.7198	112.7279	1,156
29/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	989.9000	1004.9900	0.9899	1.0050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	30.0600	37.0900	0.0301	0.0371	0
29/12/2025	2031 On 07-May-26			Bond Future	114.7708	114.7790	114.7708	114.7790	736
29/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1094.3400	1107.8600	1.0943	1.1079	0
29/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	163.5300	168.9000	0.1635	0.1689	0
29/12/2025	2031 On 06-August-26			Bond Future	114.4753	114.4832	114.4753	114.4832	680
29/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1023.5400	1035.3700	1.0235	1.0354	0
29/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	358.2700	362.2100	0.3583	0.3622	0
29/12/2025	2031 On 05-November-26			Bond Future	116.4970	116.5044	116.4970	116.5044	0
29/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5008.2400	5015.7200	5.0082	5.0157	0
29/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.2800	1.3700	0.0013	0.0014	0
29/12/2025	2031 On 04-February-27			Bond Future	116.0940	116.1006	116.0940	116.1006	0
29/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	750.3000	758.4400	0.7503	0.7584	0
29/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	836.3000	837.8100	0.8363	0.8378	0
29/12/2025	2032 On 05-February-26			Bond Future	7.8248	7.8563	105.0394	104.8864	127,196
29/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	10609.0100	10456.0300	10.6090	10.4560	0
29/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
29/12/2025	2032 On 07-May-26			Bond Future	7.8551	7.8883	102.7657	102.6100	37,740
29/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	10072.1900	9919.4600	10.0722	9.9195	0
29/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	10.0000	13.0100	0.0100	0.0130	0
29/12/2025	2032 On 06-August-26			Bond Future	7.8854	7.9205	104.6379	104.4791	0
29/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	9576.5300	9426.2200	9.5765	9.4262	0
29/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	56.0200	64.5600	0.0560	0.0646	0
29/12/2025	2032 On 05-November-26			Bond Future	7.9283	7.9656	102.3038	102.1417	0
29/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5574.6200	5445.7600	5.5746	5.4458	0
29/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	381.3800	414.6600	0.3814	0.4147	0
29/12/2025	2032 On 04-February-27			Bond Future	7.9850	8.0247	104.0747	103.9091	0
29/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	3013.0700	2911.6200	3.0131	2.9116	0
29/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	971.0100	1035.1600	0.9710	1.0352	0
29/12/2025	2033 On 05-February-26			Bond Future	142.4563	142.4657	142.4563	142.4657	2,698
29/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9576.2900	9585.6800	9.5763	9.5857	0
29/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2033 On 07-May-26			Bond Future	143.4909	143.5004	143.4909	143.5004	10,592
29/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8330.8500	8340.3700	8.3309	8.3404	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2033 On 06-August-26			Bond Future	146.1398	146.1492	146.1398	146.1492	0
29/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11889.8000	11899.1600	11.8898	11.8992	0
29/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2033 On 05-November-26			Bond Future	147.1420	147.1506	147.1420	147.1506	0
29/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9881.9600	9890.6300	9.8820	9.8906	0
29/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2033 On 04-February-27			Bond Future	149.7263	149.7343	149.7263	149.7343	0
29/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7016.3300	7024.3000	7.0163	7.0243	0
29/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2037 On 05-February-26			Bond Future	8.7024	8.7493	98.8176	98.4942	122,268
29/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	6279.7700	5969.0600	6.2798	5.9691	0
29/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	11.8100	24.5200	0.0118	0.0245	11,500
29/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	9057.6600	8736.6200	9.0577	8.7366	0
29/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	1.4600	3.8400	0.0015	0.0038	11,500
29/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	12310.3700	11987.2800	12.3104	11.9873	0
29/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	0.1300	0.4600	0.0001	0.0005	0
29/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	13735.8300	13412.5000	13.7358	13.4125	1,970
29/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0.0300	0.1200	0.0000	0.0001	0
29/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	15403.9500	15080.5400	15.4040	15.0805	0
29/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
29/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	16275.1300	15951.7100	16.2751	15.9517	0
29/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	16490.9500	16167.5300	16.4910	16.1675	1,030
29/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18917.2900	18593.8700	18.9173	18.5939	0
29/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20996.3900	20672.9700	20.9964	20.6730	0
29/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
29/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	23239.5200	22916.1000	23.2395	22.9161	0
29/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
29/12/2025	2037 On 07-May-26			Bond Future	8.7561	8.8047	100.5914	100.2621	90,411
29/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2514.4700	2327.4800	2.5145	2.3275	1,500
29/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	877.8600	1020.1700	0.8779	1.0202	0

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29/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	5151.3100	4891.9000	5.1513	4.8919	1,500
29/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	335.8300	405.7200	0.3358	0.4057	0
29/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	8457.8100	8158.8400	8.4578	8.1588	0
29/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	119.3300	149.6600	0.1193	0.1497	1,500
29/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	13514.4100	13193.7300	13.5144	13.1937	142
29/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	26.9200	35.5400	0.0269	0.0355	0
29/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	15519.1500	15193.5100	15.5192	15.1935	0
29/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	9.6200	13.2800	0.0096	0.0133	0
29/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	21043.9900	20714.8300	21.0440	20.7148	0
29/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.2200	0.3600	0.0002	0.0004	142
29/12/2025	2037 On 06-August-26			Bond Future	8.8124	8.8630	98.1640	97.8286	2,539
29/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	8017.0100	7738.6800	8.0170	7.7387	2,541
29/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	405.7000	462.8600	0.4057	0.4629	0
29/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	11728.9000	11422.3200	11.7289	11.4223	0
29/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	180.0000	208.9100	0.1800	0.2089	2,541
29/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	14903.1700	14581.1900	14.9032	14.5812	0
29/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	71.5700	85.0800	0.0716	0.0851	2,541
29/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	17006.8300	16677.8900	17.0068	16.6779	0
29/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	29.7200	36.2700	0.0297	0.0363	0
29/12/2025	2037 On 05-November-26			Bond Future	8.8708	8.9233	99.8742	99.5323	0
29/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	5005.6900	4781.8600	5.0057	4.7819	4,490
29/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1259.8900	1377.9500	1.2599	1.3780	0
29/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8932.8800	8653.3400	8.9329	8.6533	0
29/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	575.8800	638.2300	0.5759	0.6382	4,490
29/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10971.2300	10674.6400	10.9712	10.6746	0
29/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	394.6400	439.9400	0.3946	0.4399	0
29/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	12066.3200	11762.7900	12.0663	11.7628	0
29/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	325.4300	363.7900	0.3254	0.3638	4,490
29/12/2025	2037 On 04-February-27			Bond Future	8.9393	8.9940	97.3466	96.9981	0
29/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	5195.2900	4974.8500	5.1953	4.9749	0
29/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1638.8700	1766.8800	1.6389	1.7669	0
29/12/2025	2038 On 05-February-26			Bond Future	157.2556	157.2665	157.2556	157.2665	2,880
29/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14055.6400	14066.5000	14.0556	14.0665	0
29/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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29/12/2025	2038 On 07-May-26			Bond Future	160.1168	160.1280	160.1168	160.1280	440
29/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15586.7900	15598.0400	15.5868	15.5980	0
29/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2038 On 06-August-26			Bond Future	160.8808	160.8916	160.8808	160.8916	0
29/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16160.8200	16171.6300	16.1608	16.1716	0
29/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2038 On 05-November-26			Bond Future	163.7230	163.7331	163.7230	163.7331	0
29/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17412.9500	17423.0900	17.4130	17.4231	0
29/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2038 On 04-February-27			Bond Future	164.3756	164.3847	164.3756	164.3847	0
29/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10545.6100	10554.6900	10.5456	10.5547	0
29/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2040 On 05-February-26			Bond Future	9.0750	9.1271	99.6558	99.2512	79,764
29/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	784.0900	662.9800	0.7841	0.6630	13,500
29/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	979.6400	1263.1800	0.9796	1.2632	0
29/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1487.3200	1288.0100	1.4873	1.2880	14,000
29/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	519.5900	724.9300	0.5196	0.7249	0
29/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	2696.1600	2408.0300	2.6962	2.4080	0
29/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	207.3100	323.8300	0.2073	0.3238	13,500
29/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	5462.6900	5087.7200	5.4627	5.0877	14,000
29/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	31.0000	60.6800	0.0310	0.0607	0
29/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	8526.4000	8127.7200	8.5264	8.1277	0
29/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	4.0600	10.0300	0.0041	0.0100	14,000
29/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	9274.4100	8873.6900	9.2744	8.8737	680
29/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	2.4300	6.3600	0.0024	0.0064	0
29/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	11923.7100	11519.9600	11.9237	11.5200	0
29/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	0.4000	1.3000	0.0004	0.0013	8,180
29/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	14462.0800	14057.6500	14.4621	14.0577	0
29/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	0.0800	0.3000	0.0001	0.0003	680
29/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	16535.4500	16130.8300	16.5355	16.1308	0
29/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.0100	0.0400	0.0000	0.0000	0
29/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	18476.9200	18072.2700	18.4769	18.0723	475
29/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	26049.1300	25644.4800	26.0491	25.6445	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
29/12/2025	2040 On 07-May-26			Bond Future	9.1347	9.1885	101.4446	101.0327	11,000
29/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	11155.1900	10772.3400	11.1552	10.7723	1,460
29/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	106.0700	135.1900	0.1061	0.1352	0
29/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	13765.1300	13369.9700	13.7651	13.3700	0
29/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	55.5200	72.3300	0.0555	0.0723	0
29/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	17032.7800	16626.2700	17.0328	16.6263	0
29/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	14.2400	19.7000	0.0142	0.0197	0
29/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	17322.2100	16915.0700	17.3222	16.9151	0
29/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	12.2900	17.1200	0.0123	0.0171	1,460
29/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	19087.3700	18677.5600	19.0874	18.6776	0
29/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	4.7600	6.9200	0.0048	0.0069	0
29/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	20143.5300	19732.8400	20.1435	19.7328	0
29/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	2.5800	3.8600	0.0026	0.0039	1,460
29/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	21824.1800	21412.7200	21.8242	21.4127	0
29/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	0.9100	1.4200	0.0009	0.0014	0
29/12/2025	2040 On 06-August-26			Bond Future	9.1972	9.2529	98.7823	98.3625	7,265
29/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	19380.7500	18968.5800	19.3808	18.9686	0
29/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	32.3300	39.9000	0.0323	0.0399	0
29/12/2025	2040 On 05-November-26			Bond Future	9.2609	9.3186	100.5030	100.0754	0
29/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5969.3400	5678.4900	5.9693	5.6785	2,300
29/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1307.1700	1443.8700	1.3072	1.4439	0
29/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	10342.7400	9987.7400	10.3427	9.9877	0
29/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	613.2000	685.7500	0.6132	0.6858	2,300
29/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	12603.0400	12228.4400	12.6030	12.2284	0
29/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	425.6300	478.5800	0.4256	0.4786	0
29/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	13808.9300	13426.4200	13.8089	13.4264	0
29/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	353.9900	399.0300	0.3540	0.3990	2,300
29/12/2025	2040 On 04-February-27			Bond Future	9.3341	9.3939	97.7357	97.3001	0
29/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	6014.7700	5733.1400	6.0148	5.7331	0
29/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	1795.4900	1949.4800	1.7955	1.9495	0
29/12/2025	2043 On 05-February-26			Bond Future	121.8680	121.8766	121.8680	121.8766	0
29/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12207.9600	12216.5800	12.2080	12.2166	0
29/12/2025	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
29/12/2025	2043 On 07-May-26			Bond Future	124.0853	124.0941	124.0853	124.0941	0
29/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12385.3544	12394.1076	12.3854	12.3941	0
29/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0344	0.0476	0.0000	0.0000	0
29/12/2025	2043 On 06-August-26			Bond Future	123.5320	123.5405	123.5320	123.5405	0
29/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12653.7350	12662.4345	12.6537	12.6624	0
29/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1.6950	1.9145	0.0017	0.0019	0
29/12/2025	2043 On 05-November-26			Bond Future	125.7135	125.7215	125.7135	125.7215	0
29/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	12881.6945	12890.2039	12.8817	12.8902	0
29/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	8.1545	8.7239	0.0082	0.0087	0
29/12/2025	2043 On 04-February-27			Bond Future	125.0365	125.0436	125.0365	125.0436	0
29/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7693.5439	7706.4444	7.6935	7.7064	0
29/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	287.0339	292.8644	0.2870	0.2929	0
29/12/2025	2044 On 05-February-26			Bond Future	9.2849	9.3420	95.6027	95.1277	56,176
29/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	5736.0500	5295.1200	5.7361	5.2951	0
29/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	33.5500	67.7000	0.0336	0.0677	0
29/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	6256.5500	5807.9000	6.2566	5.8079	9,000
29/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	24.0500	50.4800	0.0241	0.0505	0
29/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	12164.1300	11690.3500	12.1641	11.6904	9,000
29/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	0.5900	1.8900	0.0006	0.0019	0
29/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	14481.4500	14006.7700	14.4815	14.0068	0
29/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	0.1400	0.5400	0.0001	0.0005	4,500
29/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	15760.3300	15285.4600	15.7603	15.2855	0
29/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	0.0700	0.2800	0.0001	0.0003	9,000
29/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	16075.0400	15600.1400	16.0750	15.6001	0
29/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0.0600	0.2400	0.0001	0.0002	4,500
29/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	16450.0900	15975.1300	16.4501	15.9751	0
29/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0.0400	0.1600	0.0000	0.0002	0
29/12/2025	2044 On 07-May-26		Call	Bond Future	1260.2300	1144.1400	1.2602	1.1441	0
29/12/2025	2044 On 07-May-26			Bond Future	9.3441	9.4030	97.3187	96.8352	65,342
29/12/2025	2044 On 07-May-26		Put	Bond Future	3941.5400	4308.9800	3.9415	4.3090	0
29/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	5719.5000	5353.2200	5.7195	5.3532	0
29/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	533.5400	650.7900	0.5335	0.6508	15,000
29/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	17389.1900	16914.0600	17.3892	16.9141	0
29/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	22.2500	30.6500	0.0223	0.0307	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	2044 On 06-August-26			Bond Future	9.4059	9.4666	94.7064	94.2139	7,681
29/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	20415.3000	19932.0500	20.4153	19.9321	0
29/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	38.4300	47.7400	0.0384	0.0477	0
29/12/2025	2044 On 05-November-26			Bond Future	9.4683	9.5310	96.3562	95.8545	0
29/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	13894.2000	13456.4600	13.8942	13.4565	0
29/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	511.0200	574.9800	0.5110	0.5750	0
29/12/2025	2044 On 04-February-27			Bond Future	9.5390	9.6038	93.6422	93.1312	0
29/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	6724.6400	6385.8500	6.7246	6.3859	0
29/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	1851.3500	2023.5100	1.8514	2.0235	0
29/12/2025	2046 On 05-February-26			Bond Future	141.1677	141.1771	141.1677	141.1771	12,410
29/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19517.7400	19527.1100	19.5177	19.5271	0
29/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2046 On 07-May-26			Bond Future	141.4501	141.4597	141.4501	141.4597	5,789
29/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16500.1000	16509.7000	16.5001	16.5097	0
29/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2046 On 06-August-26			Bond Future	144.0613	144.0707	144.0613	144.0707	0
29/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21681.2700	21690.6600	21.6813	21.6907	0
29/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2046 On 05-November-26			Bond Future	144.2852	144.2939	144.2852	144.2939	0
29/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18805.2400	18813.9400	18.8052	18.8139	0
29/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2046 On 04-February-27			Bond Future	146.8183	146.8262	146.8183	146.8262	0
29/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15728.3000	15736.1600	15.7283	15.7362	0
29/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2050 On 05-February-26			Bond Future	142.2100	142.2192	142.2100	142.2192	11,546
29/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19389.9700	19399.1700	19.3900	19.3992	0
29/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2050 On 07-May-26			Bond Future	144.7975	144.8069	144.7975	144.8069	4,988
29/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20727.5200	20736.9100	20.7275	20.7369	0
29/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2050 On 06-August-26			Bond Future	145.0300	145.0390	145.0300	145.0390	0
29/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21760.0000	21768.9800	21.7600	21.7690	0
29/12/2025	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
29/12/2025	2050 On 05-November-26			Bond Future	147.5921	147.6004	147.5921	147.6004	0
29/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23752.1100	23760.3800	23.7521	23.7604	0
29/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	2050 On 04-February-27			Bond Future	147.7068	147.7144	147.7068	147.7144	0
29/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	15316.7900	15324.3500	15.3168	15.3244	0
29/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	AL37 On 05-February-26			Index Future	1264.9510	1263.1820	1264.9510	1,263.1820	0
29/12/2025	AL37 On 07-May-26			Index Future	1287.6570	1285.8560	1287.6570	1,285.8560	0
29/12/2025	AL37 On 06-August-26			Index Future	1310.8710	1309.0320	1310.8710	1,309.0320	0
29/12/2025	AL37 On 05-November-26			Index Future	1334.0030	1332.1130	1334.0030	1,332.1130	0
29/12/2025	AL37 On 04-February-27			Index Future	1357.1560	1355.2150	1357.1560	1,355.2150	0
29/12/2025	AL7T On 05-February-26			Index Future	1627.3640	1622.7920	1627.3640	1,622.7920	0
29/12/2025	AL7T On 07-May-26			Index Future	1656.5740	1651.9210	1656.5740	1,651.9210	0
29/12/2025	AL7T On 06-August-26			Index Future	1686.4400	1681.6940	1686.4400	1,681.6940	0
29/12/2025	AL7T On 05-November-26			Index Future	1716.1990	1711.3470	1716.1990	1,711.3470	0
29/12/2025	AL7T On 04-February-27			Index Future	1745.9850	1741.0250	1745.9850	1,741.0250	0
29/12/2025	ALBI On 05-February-26			Index Future	1370.8790	1366.6770	1370.8790	1,366.6770	79
29/12/2025	ALBI On 07-May-26			Index Future	1395.4850	1391.2080	1395.4850	1,391.2080	0
29/12/2025	ALBI On 06-August-26			Index Future	1420.6440	1416.2830	1420.6440	1,416.2830	0
29/12/2025	ALBI On 05-November-26			Index Future	1445.7130	1441.2560	1445.7130	1,441.2560	0
29/12/2025	ALBI On 04-February-27			Index Future	1470.8040	1466.2500	1470.8040	1,466.2500	0
29/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	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
29/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	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
29/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	ES33 On 05-February-26			Bond Future	8.8049	8.8575	95.9392	95.6659	0
29/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12743.7300	12470.4500	12.7437	12.4705	0
29/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	ES33 On 07-May-26			Bond Future	8.8689	8.9239	93.8913	93.6130	0
29/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	13010.7600	12732.5000	13.0108	12.7325	0
29/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	ES33 On 06-August-26			Bond Future	8.9350	8.9926	95.6244	95.3407	0
29/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13755.7200	13472.0900	13.7557	13.4721	0
29/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	ES33 On 05-November-26			Bond Future	9.0163	9.0768	93.5210	93.2319	0
29/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	8192.6200	7903.4800	8.1926	7.9035	0
29/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	ES33 On 04-February-27			Bond Future	9.1145	9.1783	95.1608	94.8659	0
29/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	2664.1900	2369.3500	2.6642	2.3694	0
29/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	ES42 On 05-February-26			Bond Future	9.5081	9.5654	94.2489	93.8107	0
29/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	15649.2200	15210.9300	15.6492	15.2109	0
29/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	ES42 On 07-May-26			Bond Future	9.5730	9.6322	91.6994	91.2531	0
29/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	17057.9400	16611.6700	17.0579	16.6117	0
29/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	ES42 On 06-August-26			Bond Future	9.6382	9.6993	93.3917	92.9370	0
29/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	18917.3500	18462.6700	18.9174	18.4627	0
29/12/2025	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
29/12/2025	ES42 On 05-November-26			Bond Future	9.7107	9.7739	90.7772	90.3139	0
29/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	12812.4000	12349.0800	12.8124	12.3491	0
29/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	ES42 On 04-February-27			Bond Future	9.7915	9.8569	92.3671	91.8951	0
29/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	3507.2200	3035.2000	3.5072	3.0352	0
29/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	GOVI On 05-February-26			GOVI	1345.4040	1341.3540	1345.4040	1,341.3540	606
29/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1954040.0000	1913540.0000	195.4040	191.3540	0
29/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	GOVI On 07-May-26			GOVI	1369.5530	1365.4310	1369.5530	1,365.4310	42
29/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1925530.0000	1884310.0000	192.5530	188.4310	0
29/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	GOVI On 06-August-26			GOVI	1394.2440	1390.0410	1394.2440	1,390.0410	0
29/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2052440.0000	2010410.0000	205.2440	201.0410	0
29/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	GOVI On 05-November-26			GOVI	1418.8470	1414.5510	1418.8470	1,414.5510	0
29/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1418470.0000	1375510.0000	141.8470	137.5510	0
29/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	GOVI On 04-February-27			GOVI	1443.4720	1439.0820	1443.4720	1,439.0820	0
29/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	744720.0000	700820.0000	74.4720	70.0820	0
29/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/12/2025	I258 On 05-February-26			Bond Future	127.9079	127.9171	127.9079	127.9171	0
29/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16257.8600	16267.1100	16.2579	16.2671	0
29/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	I258 On 07-May-26			Bond Future	130.2352	130.2446	130.2352	130.2446	0
29/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16505.5939	16515.2018	16.5056	16.5152	0
29/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.4339	0.5618	0.0004	0.0006	0
29/12/2025	I258 On 06-August-26			Bond Future	129.7956	129.8047	129.7956	129.8047	0
29/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	16855.9892	16866.1812	16.8560	16.8662	0
29/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	10.4392	11.5112	0.0104	0.0115	0
29/12/2025	I258 On 05-November-26			Bond Future	132.0876	132.0963	132.0876	132.0963	0
29/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17176.6943	17187.5993	17.1767	17.1876	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	39.1143	41.2993	0.0391	0.0413	0
29/12/2025	I258 On 04-February-27			Bond Future	131.5227	131.5303	131.5227	131.5303	0
29/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	12977.5336	12993.3995	12.9775	12.9934	0
29/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	354.8436	363.0895	0.3548	0.3631	0
29/12/2025	IGOV On 05-February-26			Index Future	433.3990	434.5790	433.3990	434.5790	242
29/12/2025	IGOV On 07-May-26			Index Future	441.2840	442.4860	441.2840	442.4860	8
29/12/2025	IGOV On 06-August-26			Index Future	449.3440	450.5660	449.3440	450.5660	0
29/12/2025	IGOV On 05-November-26			Index Future	457.3760	458.6130	457.3760	458.6130	0
29/12/2025	IGOV On 04-February-27			Index Future	465.4150	466.6670	465.4150	466.6670	0
29/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
29/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/12/2025	R033 On 05-February-26			Bond Future	7.9462	7.9828	114.6577	114.4478	13,083
29/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	13448.3300	13239.1200	13.4483	13.2391	0
29/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	0.4300	1.1400	0.0004	0.0011	0
29/12/2025	R033 On 07-May-26			Bond Future	7.9801	8.0186	111.6734	111.4596	0
29/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	12462.2700	12264.2300	12.4623	12.2642	0
29/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	77.1500	92.8300	0.0772	0.0928	0
29/12/2025	R033 On 06-August-26			Bond Future	8.0142	8.0547	113.7078	113.4899	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	11629.3900	11447.8800	11.6294	11.4479	0
29/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	375.8500	412.2200	0.3759	0.4122	0
29/12/2025	R033 On 05-November-26			Bond Future	8.0598	8.1025	110.6496	110.4273	0
29/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	7389.9600	7234.1600	7.3900	7.2342	0
29/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1017.2700	1083.7300	1.0173	1.0837	0
29/12/2025	R033 On 04-February-27			Bond Future	8.1179	8.1631	112.5644	112.3376	0
29/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4822.8000	4699.2000	4.8228	4.6992	0
29/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2189.3800	2292.5800	2.1894	2.2926	0
29/12/2025	R035 On 05-February-26			Bond Future	8.3106	8.3473	107.5292	107.2938	84,027
29/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	1272.6400	1161.1700	1.2726	1.1612	0
29/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	382.7200	506.6500	0.3827	0.5067	16,000
29/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	2240.2700	2076.5900	2.2403	2.0766	350
29/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	153.6400	225.3600	0.1536	0.2254	0
29/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	3441.8500	3241.4100	3.4419	3.2414	0
29/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	53.6400	88.6000	0.0536	0.0886	0
29/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	5162.2600	4938.5400	5.1623	4.9385	0
29/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	12.3000	23.9800	0.0123	0.0240	350
29/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5814.6300	5586.8200	5.8146	5.5868	0
29/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	7.0500	14.6400	0.0071	0.0146	16,000
29/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	8094.1400	7860.3300	8.0941	7.8603	0
29/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	1.0000	2.5900	0.0010	0.0026	350
29/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	11087.6700	10852.4600	11.0877	10.8525	250
29/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	0.0700	0.2600	0.0001	0.0003	0
29/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	12565.4000	12330.0700	12.5654	12.3301	2,000
29/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0.0200	0.0900	0.0000	0.0001	0
29/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13799.6000	13564.2200	13.7996	13.5642	0
29/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	250
29/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	14434.7100	14199.3200	14.4347	14.1993	0
29/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
29/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	15220.2100	14984.8100	15.2202	14.9848	2,000
29/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	15531.8300	15296.4300	15.5318	15.2964	0
29/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	16406.8000	16171.4000	16.4068	16.1714	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
29/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	22588.3200	22352.9200	22.5883	22.3529	0
29/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
29/12/2025	R035 On 07-May-26			Bond Future	8.3513	8.3895	104.9580	104.7183	34,632
29/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	1143.5900	1061.7500	1.1436	1.0618	1,000
29/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1529.0300	1686.8400	1.5290	1.6868	0
29/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	3261.9800	3105.6300	3.2620	3.1056	1,000
29/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	555.2200	638.5200	0.5552	0.6385	0
29/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	5402.0100	5208.3600	5.4020	5.2084	0
29/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	248.7000	294.7000	0.2487	0.2947	1,000
29/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7801.3100	7585.5600	7.8013	7.5856	250
29/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	108.2200	132.1200	0.1082	0.1321	0
29/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7910.6200	7694.1500	7.9106	7.6942	200
29/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	104.1400	127.3200	0.1041	0.1273	0
29/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	8183.9100	7965.7300	8.1839	7.9657	350
29/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	94.7300	116.2000	0.0947	0.1162	0
29/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	10518.7800	10290.4100	10.5188	10.2904	0
29/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	43.2300	54.5100	0.0432	0.0545	250
29/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	10626.3600	10397.6600	10.6264	10.3977	0
29/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	41.7400	52.6900	0.0417	0.0527	200
29/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10894.8000	10665.3400	10.8948	10.6653	0
29/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	38.2500	48.4400	0.0383	0.0484	350
29/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	13167.6300	12932.7600	13.1676	12.9328	0
29/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	15.3700	20.1500	0.0154	0.0202	250
29/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	13271.6300	13036.5200	13.2716	13.0365	0
29/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	14.4400	18.9800	0.0144	0.0190	200
29/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	13531.1700	13295.5000	13.5312	13.2955	0
29/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	12.3500	16.3300	0.0124	0.0163	350
29/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	14305.3000	14068.3200	14.3053	14.0683	0
29/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	7.6200	10.2900	0.0076	0.0103	0
29/12/2025	R035 On 06-August-26			Bond Future	8.3931	8.4330	106.8702	106.6260	56
29/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1467.6400	1379.6500	1.4676	1.3797	1,000
29/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2101.9100	2258.1700	2.1019	2.2582	0
29/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	3075.4900	2937.5200	3.0755	2.9375	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1156.3900	1262.6700	1.1564	1.2627	0
29/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	3430.3100	3284.2400	3.4303	3.2842	1,000
29/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1034.1200	1132.3000	1.0341	1.1323	0
29/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	5040.6200	4865.8800	5.0406	4.8659	200
29/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	649.1500	718.6600	0.6492	0.7187	0
29/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	5436.1400	5255.8800	5.4361	5.2559	0
29/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	582.6900	646.6800	0.5827	0.6467	350
29/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	5485.8600	5304.9400	5.4859	5.3049	250
29/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	574.8700	638.2000	0.5749	0.6382	0
29/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	6341.5700	6150.4400	6.3416	6.1504	0
29/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	458.9300	512.0500	0.4589	0.5121	1,000
29/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	7567.0200	7364.0500	7.5670	7.3641	0
29/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	333.9200	375.2000	0.3339	0.3752	200
29/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7978.0100	7771.6700	7.9780	7.7717	0
29/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	300.2200	338.1300	0.3002	0.3381	350
29/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	8029.4100	7822.6700	8.0294	7.8227	0
29/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	296.2200	333.7300	0.2962	0.3337	250
29/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	10143.5800	9923.7200	10.1436	9.9237	0
29/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	174.9700	199.3600	0.1750	0.1994	200
29/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	10606.7100	10384.7000	10.6067	10.3847	0
29/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	156.6300	178.8700	0.1566	0.1789	250
29/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14822.7800	14584.8300	14.8228	14.5848	0
29/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	33.3400	39.6400	0.0333	0.0396	0
29/12/2025	R035 On 05-November-26			Bond Future	8.4475	8.4892	104.2337	103.9846	0
29/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3530.5300	3388.7000	3.5305	3.3887	200
29/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1450.2200	1557.4900	1.4502	1.5575	0
29/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5765.0700	5586.2600	5.7651	5.5863	0
29/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	826.4400	896.7300	0.8264	0.8967	200
29/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	8168.2300	7964.4600	8.1682	7.9645	0
29/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	475.8600	521.1900	0.4759	0.5212	200
29/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	9296.0200	9083.9100	9.2960	9.0839	0
29/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	370.8600	407.8500	0.3709	0.4079	0
29/12/2025	R035 On 04-February-27			Bond Future	8.5136	8.5574	106.0385	105.7844	0
29/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	4293.0600	4136.1100	4.2931	4.1361	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1399.4900	1496.5600	1.3995	1.4966	0
29/12/2025	R038 On 05-February-26			Bond Future	8.8199	8.8720	119.0757	118.6531	3,763
29/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	18790.4400	18367.8600	18.7904	18.3679	0
29/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R038 On 07-May-26			Bond Future	8.8756	8.9296	115.7294	115.2993	2,395
29/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	17892.0900	17466.7400	17.8921	17.4667	0
29/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	11.9000	16.6900	0.0119	0.0167	0
29/12/2025	R038 On 06-August-26			Bond Future	8.9324	8.9885	117.8377	117.3995	0
29/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	19521.6900	19092.8300	19.5217	19.0928	0
29/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	40.8600	50.2700	0.0409	0.0503	0
29/12/2025	R038 On 05-November-26			Bond Future	8.9976	9.0560	114.4104	113.9639	0
29/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	12596.6500	12202.6400	12.5967	12.2026	0
29/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	392.1600	444.6900	0.3922	0.4447	0
29/12/2025	R038 On 04-February-27			Bond Future	9.0727	9.1335	116.3900	115.9350	0
29/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5869.2400	5584.9500	5.8692	5.5850	0
29/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2004.6400	2175.3600	2.0046	2.1754	0
29/12/2025	R053 On 05-February-26			Bond Future	9.0709	9.1277	129.8437	129.1540	34,001
29/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	24509.9800	23820.2800	24.5100	23.8203	0
29/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0.0200	0.0900	0.0000	0.0001	0
29/12/2025	R053 On 07-May-26			Bond Future	9.1173	9.1757	126.3137	125.6116	14,035
29/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	25560.4000	24867.1600	25.5604	24.8672	0
29/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	21.8800	30.7500	0.0219	0.0308	0
29/12/2025	R053 On 06-August-26			Bond Future	9.1641	9.2243	128.6149	127.8996	0
29/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	29549.5400	28845.8500	29.5495	28.8459	0
29/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	45.9600	57.5400	0.0460	0.0575	0
29/12/2025	R053 On 05-November-26			Bond Future	9.2163	9.2783	124.9974	124.2690	0
29/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	20856.3800	20209.8900	20.8564	20.2099	0
29/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	634.7200	716.6500	0.6347	0.7167	0
29/12/2025	R053 On 04-February-27			Bond Future	9.2747	9.3387	127.1602	126.4184	0
29/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	10292.7900	9782.7900	10.2928	9.7828	0
29/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2405.8300	2637.6700	2.4058	2.6377	0
29/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
29/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	50.8500	54.0900	0.0509	0.0541	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	50.8500	54.0900	0.0509	0.0541	0
29/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
29/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	93.7500	95.5500	0.0938	0.0956	0
29/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	93.7500	95.5500	0.0938	0.0956	0
29/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
29/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	83.4900	84.4400	0.0835	0.0844	0
29/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	83.4900	84.4400	0.0835	0.0844	0
29/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
29/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	49.1600	49.5600	0.0492	0.0496	0
29/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	49.1600	49.5600	0.0492	0.0496	0
29/12/2025	R202 On 05-February-26			Bond Future	293.6602	293.6795	293.6602	293.6795	565
29/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15840.2200	15859.5200	15.8402	15.8595	0
29/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R202 On 07-May-26			Bond Future	299.0032	299.0231	299.0032	299.0231	460
29/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21453.2000	21473.0700	21.4532	21.4731	0
29/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R202 On 06-August-26			Bond Future	299.1275	299.1469	299.1275	299.1469	0
29/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20267.5200	20286.8500	20.2675	20.2869	0
29/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R202 On 05-November-26			Bond Future	304.4121	304.4301	304.4121	304.4301	0
29/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23952.1300	23970.1000	23.9521	23.9701	0
29/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R202 On 04-February-27			Bond Future	304.2790	304.2949	304.2790	304.2949	0
29/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9548.9800	9564.9200	9.5490	9.5649	0
29/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R209 On 05-February-26			Bond Future	8.4948	8.5466	87.2179	86.9055	34,901
29/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	13206.0400	12893.6300	13.2060	12.8936	0
29/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
29/12/2025	R209 On 07-May-26			Bond Future	8.5383	8.5920	85.6325	85.3145	6,551
29/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	13470.2900	13155.4300	13.4703	13.1554	0
29/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	7.6600	10.8000	0.0077	0.0108	0
29/12/2025	R209 On 06-August-26			Bond Future	8.5826	8.6383	87.1926	86.8686	3,673
29/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	14552.9300	14235.2800	14.5529	14.2353	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	26.8400	33.1700	0.0268	0.0332	0
29/12/2025	R209 On 05-November-26			Bond Future	8.6350	8.6929	85.5626	85.2325	0
29/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	9309.0800	9021.3900	9.3091	9.0214	0
29/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	333.5500	375.9900	0.3336	0.3760	0
29/12/2025	R209 On 04-February-27			Bond Future	8.6967	8.7569	87.0440	86.7076	0
29/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4554.9700	4338.3600	4.5550	4.3384	0
29/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1366.0000	1485.7600	1.3660	1.4858	0
29/12/2025	R210 On 05-February-26			Bond Future	258.2211	258.2374	258.2211	258.2374	539
29/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5121.0900	5137.4300	5.1211	5.1374	0
29/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R210 On 07-May-26			Bond Future	259.4538	259.4704	259.4538	259.4704	918
29/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4053.8300	4070.4300	4.0538	4.0704	0
29/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R210 On 06-August-26			Bond Future	264.2434	264.2597	264.2434	264.2597	0
29/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4403.3600	4419.6600	4.4034	4.4197	0
29/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R210 On 05-November-26			Bond Future	265.3933	265.4083	265.3933	265.4083	0
29/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12063.3200	12078.2900	12.0633	12.0783	0
29/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R210 On 04-February-27			Bond Future	270.0534	270.0671	270.0534	270.0671	0
29/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4023.4000	4037.0600	4.0234	4.0371	0
29/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R213 On 05-February-26			Bond Future	7.6178	7.6545	100.5958	100.4470	18,735
29/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8725.5600	8576.8000	8.7256	8.5768	0
29/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
29/12/2025	R213 On 07-May-26			Bond Future	7.6373	7.6761	98.8510	98.6996	65,316
29/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	8018.1000	7870.2700	8.0181	7.8703	0
29/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	11.8500	15.4600	0.0119	0.0155	0
29/12/2025	R213 On 06-August-26			Bond Future	7.6557	7.6971	100.6521	100.4977	0
29/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	7301.7900	7157.7900	7.3018	7.1578	0
29/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	65.8700	76.2600	0.0659	0.0763	0
29/12/2025	R213 On 05-November-26			Bond Future	7.6931	7.7375	98.8580	98.7003	0
29/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	4051.5200	3930.5000	4.0515	3.9305	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	382.9000	419.5400	0.3829	0.4195	0
29/12/2025	R213 On 04-February-27			Bond Future	7.7469	7.7948	100.5704	100.4094	0
29/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	2189.2300	2094.5600	2.1892	2.0946	0
29/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	875.7400	942.0600	0.8757	0.9421	0
29/12/2025	R214 On 05-February-26			Bond Future	9.1145	9.1715	81.7362	81.3463	11,294
29/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12961.1400	12571.4600	12.9611	12.5715	0
29/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0.0600	0.2400	0.0001	0.0002	0
29/12/2025	R214 On 07-May-26			Bond Future	9.1658	9.2246	79.9065	79.5097	30,864
29/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	13983.0600	13593.6500	13.9831	13.5937	0
29/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	19.9800	27.4300	0.0200	0.0274	0
29/12/2025	R214 On 06-August-26			Bond Future	9.2186	9.2793	81.3624	80.9582	0
29/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	15784.1000	15390.6600	15.7841	15.3907	0
29/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	47.4900	58.3000	0.0475	0.0583	0
29/12/2025	R214 On 05-November-26			Bond Future	9.2799	9.3425	79.4853	79.0736	0
29/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	10547.9300	10190.3100	10.5479	10.1903	0
29/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	413.7000	467.8600	0.4137	0.4679	0
29/12/2025	R214 On 04-February-27			Bond Future	9.3498	9.4145	80.8617	80.4424	0
29/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	5132.4000	4864.5600	5.1324	4.8646	0
29/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1662.1400	1813.6900	1.6621	1.8137	0
29/12/2025	R248 On 05-February-26			Bond Future	9.2492	9.3011	99.2689	98.8038	243,327
29/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	108.5900	92.1700	0.1086	0.0922	1,940
29/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	3332.7700	3781.4300	3.3328	3.7814	0
29/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1937.8500	1702.6000	1.9379	1.7026	1,940
29/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	597.2900	827.1200	0.5973	0.8271	0
29/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	2606.1100	2320.2500	2.6061	2.3203	0
29/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	393.1800	572.4000	0.3932	0.5724	0
29/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	3703.5700	3356.4200	3.7036	3.3564	12,500
29/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	206.3300	324.2600	0.2063	0.3243	0
29/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	5644.0000	5233.1900	5.6440	5.2332	0
29/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	68.9600	123.2300	0.0690	0.1232	1,940
29/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	6429.4100	6003.5200	6.4294	6.0035	0
29/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	44.5500	83.7400	0.0446	0.0837	0
29/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	10116.4100	9659.1400	10.1164	9.6591	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	5.6600	13.4700	0.0057	0.0135	0
29/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	16961.4000	16496.5200	16.9614	16.4965	0
29/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	0.0700	0.2700	0.0001	0.0003	0
29/12/2025	R248 On 07-May-26			Bond Future	9.3000	9.3535	96.6127	96.1393	44,331
29/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	18158.7400	17694.5500	18.1587	17.6946	0
29/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	26.3500	35.6000	0.0264	0.0356	0
29/12/2025	R248 On 06-August-26			Bond Future	9.3522	9.4073	98.3729	97.8907	0
29/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	21567.0000	21094.5500	21.5670	21.0946	0
29/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	43.3000	53.1100	0.0433	0.0531	0
29/12/2025	R248 On 05-November-26			Bond Future	9.4118	9.4686	95.6515	95.1602	0
29/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	14937.3500	14506.7100	14.9374	14.5067	0
29/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	510.6400	571.2600	0.5106	0.5713	0
29/12/2025	R248 On 04-February-27			Bond Future	9.4793	9.5379	97.3074	96.8071	0
29/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	7293.4400	6967.3400	7.2934	6.9673	0
29/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2126.2400	2300.4700	2.1262	2.3005	0
29/12/2025	R2R9 On 05-February-26			Bond Future	8.9757	9.0278	110.4442	110.0286	0
29/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	97453.6200	97038.0600	97.4536	97.0381	0
29/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R2R9 On 07-May-26			Bond Future	9.0332	9.0871	107.4482	107.0252	0
29/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	96598.5000	96175.5100	96.5985	96.1755	0
29/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R2R9 On 06-August-26			Bond Future	9.0920	9.1479	109.4056	108.9747	0
29/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	96286.1200	95855.2200	96.2861	95.8552	0
29/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R2R9 On 05-November-26			Bond Future	9.1586	9.2167	106.3354	105.8963	0
29/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	95365.2900	94926.2400	95.3653	94.9262	0
29/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R2R9 On 04-February-27			Bond Future	9.2346	9.2949	108.1753	107.7280	0
29/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	6128.0900	5821.7900	6.1281	5.8218	0
29/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1405.3500	1546.3200	1.4054	1.5463	0
29/12/2025	R4R2 On 05-February-26			Bond Future	9.1964	9.2434	111.4080	110.9951	1,937
29/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	98132.7700	97719.8600	98.1328	97.7199	0
29/12/2025	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
29/12/2025	R4R2 On 07-May-26			Bond Future	9.2556	9.3042	108.3033	107.8830	0
29/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	97214.1500	96793.8800	97.2142	96.7939	0
29/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R4R2 On 06-August-26			Bond Future	9.3160	9.3663	110.2763	109.8481	0
29/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	96859.0600	96430.8000	96.8591	96.4308	0
29/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R4R2 On 05-November-26			Bond Future	9.3835	9.4355	107.0952	106.6589	0
29/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	95872.5900	95436.3400	95.8726	95.4363	0
29/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2025	R4R2 On 04-February-27			Bond Future	9.4594	9.5133	108.9482	108.5037	0
29/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6880.6500	6575.7500	6.8807	6.5758	0
29/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1540.8500	1680.4500	1.5409	1.6805	0
29/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0