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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	2029 On 05-February-26			Bond Future	144.8459	144.8232	144.8459	144.8232	1,850
30/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4735.8800	4713.2000	4.7359	4.7132	0
30/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2029 On 07-May-26			Bond Future	146.0262	146.0033	146.0262	146.0033	2,542
30/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4206.2000	4183.3300	4.2062	4.1833	0
30/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2029 On 06-August-26			Bond Future	148.7225	148.6987	148.7225	148.6987	0
30/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4622.4500	4598.6600	4.6225	4.5987	0
30/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2029 On 05-November-26			Bond Future	149.8739	149.8489	149.8739	149.8489	0
30/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2313.8900	2288.9300	2.3139	2.2889	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2029 On 04-February-27			Bond Future	152.5075	152.4807	152.5075	152.4807	0
30/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2787.4600	2760.6800	2.7875	2.7607	0
30/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2030 On 05-February-26			Bond Future	7.3648	7.4064	102.3710	102.2280	166,379
30/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6992.1400	6849.1800	6.9921	6.8492	0
30/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
30/12/2025	2030 On 07-May-26			Bond Future	7.3773	7.4222	104.2085	104.0630	5,487
30/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	380.9800	332.6300	0.3810	0.3326	1,000
30/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	925.6700	1022.8300	0.9257	1.0228	0
30/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1393.0600	1292.4100	1.3931	1.2924	1,000
30/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	320.7700	365.6300	0.3208	0.3656	0
30/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1948.1200	1833.4600	1.9481	1.8335	0
30/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	206.0300	236.8800	0.2060	0.2369	1,000
30/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	6291.6900	6148.2300	6.2917	6.1482	0
30/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	10.6900	12.7400	0.0107	0.0127	0
30/12/2025	2030 On 06-August-26			Bond Future	7.3883	7.4371	102.0981	101.9495	19,282
30/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	556.7600	501.6700	0.5568	0.5017	1,000
30/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1101.3100	1194.7400	1.1013	1.1947	0
30/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1508.5200	1413.6100	1.5085	1.4136	1,000
30/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	534.5900	588.2000	0.5346	0.5882	0
30/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	2348.1500	2234.7100	2.3482	2.2347	0
30/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	327.7600	362.8400	0.3278	0.3628	1,000
30/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	5461.4900	5321.2000	5.4615	5.3212	0
30/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	67.1300	75.3600	0.0671	0.0754	0
30/12/2025	2030 On 05-November-26			Bond Future	7.4051	7.4584	103.8778	103.7259	0
30/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	3046.1900	2922.8000	3.0462	2.9228	0
30/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	283.7600	312.3300	0.2838	0.3123	0
30/12/2025	2030 On 04-February-27			Bond Future	7.4379	7.4967	101.6713	101.5157	0
30/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1687.3500	1589.8100	1.6874	1.5898	0
30/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	681.0500	739.0500	0.6811	0.7391	0
30/12/2025	2031 On 05-February-26			Bond Future	112.7024	112.7198	112.7024	112.7198	1,156
30/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	972.4600	989.9000	0.9725	0.9899	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	30.0800	30.0600	0.0301	0.0301	0
30/12/2025	2031 On 07-May-26			Bond Future	114.7530	114.7708	114.7530	114.7708	736
30/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1079.1100	1094.3400	1.0791	1.0943	0
30/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	166.1200	163.5300	0.1661	0.1635	0
30/12/2025	2031 On 06-August-26			Bond Future	114.4563	114.4753	114.4563	114.4753	680
30/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1009.6700	1023.5400	1.0097	1.0235	0
30/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	363.3300	358.2700	0.3633	0.3583	0
30/12/2025	2031 On 05-November-26			Bond Future	116.4787	116.4970	116.4787	116.4970	0
30/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	4989.9500	5008.2400	4.9900	5.0082	0
30/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.3000	1.2800	0.0013	0.0013	0
30/12/2025	2031 On 04-February-27			Bond Future	116.0764	116.0940	116.0764	116.0940	0
30/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	740.8000	750.3000	0.7408	0.7503	0
30/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	844.3700	836.3000	0.8444	0.8363	0
30/12/2025	2032 On 05-February-26			Bond Future	7.7573	7.8248	105.3684	105.0394	126,946
30/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	10937.9800	10609.0100	10.9380	10.6090	0
30/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2032 On 07-May-26			Bond Future	7.7839	7.8551	103.1005	102.7657	37,740
30/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	10404.6700	10072.1900	10.4047	10.0722	0
30/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	7.6400	10.0000	0.0076	0.0100	0
30/12/2025	2032 On 06-August-26			Bond Future	7.8102	7.8854	104.9792	104.6379	0
30/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	9908.5000	9576.5300	9.9085	9.5765	0
30/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	46.6900	56.0200	0.0467	0.0560	0
30/12/2025	2032 On 05-November-26			Bond Future	7.8486	7.9283	102.6519	102.3038	0
30/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5873.9300	5574.6200	5.8739	5.5746	0
30/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	332.6000	381.3800	0.3326	0.3814	0
30/12/2025	2032 On 04-February-27			Bond Future	7.9002	7.9850	104.4297	104.0747	0
30/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	3257.8800	3013.0700	3.2579	3.0131	0
30/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	860.7600	971.0100	0.8608	0.9710	0
30/12/2025	2033 On 05-February-26			Bond Future	142.6207	142.4563	142.6207	142.4563	2,698
30/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9740.6600	9576.2900	9.7407	9.5763	0
30/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2033 On 07-May-26			Bond Future	143.6582	143.4909	143.6582	143.4909	10,592
30/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8498.1800	8330.8500	8.4982	8.3309	0

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30/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2033 On 06-August-26			Bond Future	146.3107	146.1398	146.3107	146.1398	0
30/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	12060.6900	11889.8000	12.0607	11.8898	0
30/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2033 On 05-November-26			Bond Future	147.3165	147.1420	147.3165	147.1420	0
30/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	10056.5300	9881.9600	10.0565	9.8820	0
30/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2033 On 04-February-27			Bond Future	149.9053	149.7263	149.9053	149.7263	0
30/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7195.2900	7016.3300	7.1953	7.0163	0
30/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2037 On 05-February-26			Bond Future	8.6195	8.7024	99.3928	98.8176	122,268
30/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	6848.9600	6279.7700	6.8490	6.2798	0
30/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	5.8500	11.8100	0.0059	0.0118	11,500
30/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	9632.0100	9057.6600	9.6320	9.0577	0
30/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	0.6600	1.4600	0.0007	0.0015	11,500
30/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	12885.4500	12310.3700	12.8855	12.3104	0
30/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	0.0600	0.1300	0.0001	0.0001	0
30/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	14310.9600	13735.8300	14.3110	13.7358	1,970
30/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
30/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	15979.1000	15403.9500	15.9791	15.4040	0
30/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	16850.2800	16275.1300	16.8503	16.2751	0
30/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	17066.1000	16490.9500	17.0661	16.4910	1,030
30/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	19492.4400	18917.2900	19.4924	18.9173	0
30/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	21571.5400	20996.3900	21.5715	20.9964	0
30/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
30/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	23814.6700	23239.5200	23.8147	23.2395	0
30/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
30/12/2025	2037 On 07-May-26			Bond Future	8.6701	8.7561	101.1769	100.5914	90,411
30/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2916.4200	2514.4700	2.9164	2.5145	1,500
30/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	694.3600	877.8600	0.6944	0.8779	0

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30/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	5659.6400	5151.3100	5.6596	5.1513	1,500
30/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	258.7100	335.8300	0.2587	0.3358	0
30/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	9014.4700	8457.8100	9.0145	8.4578	0
30/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	90.5400	119.3300	0.0905	0.1193	1,500
30/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	14093.0900	13514.4100	14.0931	13.5144	142
30/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	20.1500	26.9200	0.0202	0.0269	0
30/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	16101.9700	15519.1500	16.1020	15.5192	0
30/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	6.9900	9.6200	0.0070	0.0096	0
30/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	21629.3600	21043.9900	21.6294	21.0440	0
30/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.1400	0.2200	0.0001	0.0002	142
30/12/2025	2037 On 06-August-26			Bond Future	8.7231	8.8124	98.7605	98.1640	2,539
30/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	8545.7600	8017.0100	8.5458	8.0170	2,541
30/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	337.9500	405.7000	0.3380	0.4057	0
30/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	12294.4000	11728.9000	12.2944	11.7289	0
30/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	149.0000	180.0000	0.1490	0.1800	2,541
30/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	15486.3600	14903.1700	15.4864	14.9032	0
30/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	58.2600	71.5700	0.0583	0.0716	2,541
30/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	17597.2800	17006.8300	17.5973	17.0068	0
30/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	23.6700	29.7200	0.0237	0.0297	0
30/12/2025	2037 On 05-November-26			Bond Future	8.7781	8.8708	100.4819	99.8742	0
30/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	5448.0600	5005.6900	5.4481	5.0057	4,490
30/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1094.5600	1259.8900	1.0946	1.2599	0
30/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	9461.0600	8932.8800	9.4611	8.9329	0
30/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	496.3600	575.8800	0.4964	0.5759	4,490
30/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	11523.5700	10971.2300	11.5236	10.9712	0
30/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	339.2800	394.6400	0.3393	0.3946	0
30/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	12628.1500	12066.3200	12.6282	12.0663	0
30/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	279.5600	325.4300	0.2796	0.3254	4,490
30/12/2025	2037 On 04-February-27			Bond Future	8.8428	8.9393	97.9658	97.3466	0
30/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	5628.1700	5195.2900	5.6282	5.1953	0
30/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1452.5600	1638.8700	1.4526	1.6389	0
30/12/2025	2038 On 05-February-26			Bond Future	157.2317	157.2556	157.2317	157.2556	2,880
30/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14031.6900	14055.6400	14.0317	14.0556	0
30/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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30/12/2025	2038 On 07-May-26			Bond Future	160.0925	160.1168	160.0925	160.1168	440
30/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15562.5300	15586.7900	15.5625	15.5868	0
30/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2038 On 06-August-26			Bond Future	160.8555	160.8808	160.8555	160.8808	0
30/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16135.5100	16160.8200	16.1355	16.1608	0
30/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2038 On 05-November-26			Bond Future	163.6985	163.7230	163.6985	163.7230	0
30/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17388.5000	17412.9500	17.3885	17.4130	0
30/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2038 On 04-February-27			Bond Future	164.3521	164.3756	164.3521	164.3756	0
30/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10522.1100	10545.6100	10.5221	10.5456	0
30/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2040 On 05-February-26			Bond Future	9.0022	9.0750	100.2264	99.6558	79,764
30/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	1069.5700	784.0900	1.0696	0.7841	13,500
30/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	694.6000	979.6400	0.6946	0.9796	0
30/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1882.0000	1487.3200	1.8820	1.4873	14,000
30/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	343.7500	519.5900	0.3438	0.5196	0
30/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	3185.9800	2696.1600	3.1860	2.6962	0
30/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	126.6100	207.3100	0.1266	0.2073	13,500
30/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	6019.0600	5462.6900	6.0191	5.4627	14,000
30/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	16.8500	31.0000	0.0169	0.0310	0
30/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	9094.8800	8526.4000	9.0949	8.5264	0
30/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	2.0200	4.0600	0.0020	0.0041	14,000
30/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	9843.6900	9274.4100	9.8437	9.2744	680
30/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	1.1900	2.4300	0.0012	0.0024	0
30/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	12494.0200	11923.7100	12.4940	11.9237	0
30/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	0.1900	0.4000	0.0002	0.0004	8,180
30/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	15032.5500	14462.0800	15.0326	14.4621	0
30/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	0.0300	0.0800	0.0000	0.0001	680
30/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	17105.9600	16535.4500	17.1060	16.5355	0
30/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
30/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	19047.4400	18476.9200	19.0474	18.4769	475
30/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	26619.6500	26049.1300	26.6197	26.0491	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
30/12/2025	2040 On 07-May-26			Bond Future	9.0594	9.1347	102.0253	101.4446	11,000
30/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	11713.7400	11155.1900	11.7137	11.1552	1,460
30/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	83.9300	106.0700	0.0839	0.1061	0
30/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	14334.0000	13765.1300	14.3340	13.7651	0
30/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	43.7000	55.5200	0.0437	0.0555	0
30/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	17610.0600	17032.7800	17.6101	17.0328	0
30/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	10.8300	14.2400	0.0108	0.0142	0
30/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	17899.9200	17322.2100	17.8999	17.3222	0
30/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	9.3100	12.2900	0.0093	0.0123	1,460
30/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	19666.8100	19087.3700	19.6668	19.0874	0
30/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	3.5100	4.7600	0.0035	0.0048	0
30/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	20723.5200	20143.5300	20.7235	20.1435	0
30/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	1.8800	2.5800	0.0019	0.0026	1,460
30/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	22404.6000	21824.1800	22.4046	21.8242	0
30/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	0.6400	0.9100	0.0006	0.0009	0
30/12/2025	2040 On 06-August-26			Bond Future	9.1192	9.1972	99.3739	98.7823	7,265
30/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	19966.5400	19380.7500	19.9665	19.3808	0
30/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	26.4900	32.3300	0.0265	0.0323	0
30/12/2025	2040 On 05-November-26			Bond Future	9.1802	9.2609	101.1058	100.5030	0
30/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	6418.1300	5969.3400	6.4181	5.9693	2,300
30/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1153.1400	1307.1700	1.1531	1.3072	0
30/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	10870.2500	10342.7400	10.8703	10.3427	0
30/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	537.8900	613.2000	0.5379	0.6132	2,300
30/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	13152.9400	12603.0400	13.1529	12.6030	0
30/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	372.7100	425.6300	0.3727	0.4256	0
30/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	14367.6100	13808.9300	14.3676	13.8089	0
30/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	309.8500	353.9900	0.3099	0.3540	2,300
30/12/2025	2040 On 04-February-27			Bond Future	9.2503	9.3341	98.3499	97.7357	0
30/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	6448.3600	6014.7700	6.4484	6.0148	0
30/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	1614.8900	1795.4900	1.6149	1.7955	0
30/12/2025	2043 On 05-February-26			Bond Future	121.8492	121.8680	121.8492	121.8680	0
30/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12189.1800	12207.9600	12.1892	12.2080	0
30/12/2025	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
30/12/2025	2043 On 07-May-26			Bond Future	124.0662	124.0853	124.0662	124.0853	0
30/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12366.2728	12385.3544	12.3663	12.3854	0
30/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0328	0.0344	0.0000	0.0000	0
30/12/2025	2043 On 06-August-26			Bond Future	123.5115	123.5320	123.5115	123.5320	0
30/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12633.1979	12653.7350	12.6332	12.6537	0
30/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1.6779	1.6950	0.0017	0.0017	0
30/12/2025	2043 On 05-November-26			Bond Future	125.6937	125.7135	125.6937	125.7135	0
30/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	12861.8309	12881.6945	12.8618	12.8817	0
30/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	8.1309	8.1545	0.0081	0.0082	0
30/12/2025	2043 On 04-February-27			Bond Future	125.0175	125.0365	125.0175	125.0365	0
30/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7675.0786	7693.5439	7.6751	7.6935	0
30/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	287.6086	287.0339	0.2876	0.2870	0
30/12/2025	2044 On 05-February-26			Bond Future	9.2172	9.2849	96.1713	95.6027	56,176
30/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	6289.8900	5736.0500	6.2899	5.7361	0
30/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	18.8700	33.5500	0.0189	0.0336	0
30/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	6814.3400	6256.5500	6.8143	6.2566	9,000
30/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	13.3200	24.0500	0.0133	0.0241	0
30/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	12732.3400	12164.1300	12.7323	12.1641	9,000
30/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	0.2800	0.5900	0.0003	0.0006	0
30/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	15049.9000	14481.4500	15.0499	14.4815	0
30/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	0.0700	0.1400	0.0001	0.0001	4,500
30/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	16328.8100	15760.3300	16.3288	15.7603	0
30/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	0.0300	0.0700	0.0000	0.0001	9,000
30/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	16643.5300	16075.0400	16.6435	16.0750	0
30/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	4,500
30/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	17018.5900	16450.0900	17.0186	16.4501	0
30/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
30/12/2025	2044 On 07-May-26		Call	Bond Future	1456.7800	1260.2300	1.4568	1.2602	0
30/12/2025	2044 On 07-May-26			Bond Future	9.2743	9.3441	97.8974	97.3187	65,342
30/12/2025	2044 On 07-May-26		Put	Bond Future	3559.3600	3941.5400	3.5594	3.9415	0
30/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	6202.2600	5719.5000	6.2023	5.7195	0
30/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	437.5700	533.5400	0.4376	0.5335	15,000
30/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	17963.0900	17389.1900	17.9631	17.3892	0
30/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	17.4200	22.2500	0.0174	0.0223	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	2044 On 06-August-26			Bond Future	9.3338	9.4059	95.2961	94.7064	7,681
30/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	20998.5400	20415.3000	20.9985	20.4153	0
30/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	32.0300	38.4300	0.0320	0.0384	0
30/12/2025	2044 On 05-November-26			Bond Future	9.3938	9.4683	96.9569	96.3562	0
30/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	14439.3200	13894.2000	14.4393	13.8942	0
30/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	455.4700	511.0200	0.4555	0.5110	0
30/12/2025	2044 On 04-February-27			Bond Future	9.4620	9.5390	94.2542	93.6422	0
30/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	7163.7100	6724.6400	7.1637	6.7246	0
30/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	1678.3600	1851.3500	1.6784	1.8514	0
30/12/2025	2046 On 05-February-26			Bond Future	141.1469	141.1677	141.1469	141.1677	12,410
30/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19496.9400	19517.7400	19.4969	19.5177	0
30/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2046 On 07-May-26			Bond Future	141.4286	141.4501	141.4286	141.4501	5,789
30/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16478.5900	16500.1000	16.4786	16.5001	0
30/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2046 On 06-August-26			Bond Future	144.0400	144.0613	144.0400	144.0613	0
30/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21659.9600	21681.2700	21.6600	21.6813	0
30/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2046 On 05-November-26			Bond Future	144.2640	144.2852	144.2640	144.2852	0
30/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18783.9800	18805.2400	18.7840	18.8052	0
30/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2046 On 04-February-27			Bond Future	146.7979	146.8183	146.7979	146.8183	0
30/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15707.8900	15728.3000	15.7079	15.7283	0
30/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2050 On 05-February-26			Bond Future	142.3113	142.2100	142.3113	142.2100	11,546
30/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19491.2600	19389.9700	19.4913	19.3900	0
30/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2050 On 07-May-26			Bond Future	144.9006	144.7975	144.9006	144.7975	4,988
30/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20830.5900	20727.5200	20.8306	20.7275	0
30/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2050 On 06-August-26			Bond Future	145.1338	145.0300	145.1338	145.0300	0
30/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21863.7500	21760.0000	21.8638	21.7600	0
30/12/2025	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
30/12/2025	2050 On 05-November-26			Bond Future	147.6988	147.5921	147.6988	147.5921	0
30/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23858.7800	23752.1100	23.8588	23.7521	0
30/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	2050 On 04-February-27			Bond Future	147.8166	147.7068	147.8166	147.7068	0
30/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	15426.6300	15316.7900	15.4266	15.3168	0
30/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	AL37 On 05-February-26			Index Future	1267.7850	1264.9510	1267.7850	1,264.9510	0
30/12/2025	AL37 On 07-May-26			Index Future	1290.5410	1287.6570	1290.5410	1,287.6570	0
30/12/2025	AL37 On 06-August-26			Index Future	1313.8090	1310.8710	1313.8090	1,310.8710	0
30/12/2025	AL37 On 05-November-26			Index Future	1336.9950	1334.0030	1336.9950	1,334.0030	0
30/12/2025	AL37 On 04-February-27			Index Future	1360.2040	1357.1560	1360.2040	1,357.1560	0
30/12/2025	AL7T On 05-February-26			Index Future	1635.4790	1627.3640	1635.4790	1,627.3640	0
30/12/2025	AL7T On 07-May-26			Index Future	1664.8350	1656.5740	1664.8350	1,656.5740	0
30/12/2025	AL7T On 06-August-26			Index Future	1694.8520	1686.4400	1694.8520	1,686.4400	0
30/12/2025	AL7T On 05-November-26			Index Future	1724.7630	1716.1990	1724.7630	1,716.1990	0
30/12/2025	AL7T On 04-February-27			Index Future	1754.7030	1745.9850	1754.7030	1,745.9850	0
30/12/2025	ALBI On 05-February-26			Index Future	1376.8860	1370.8790	1376.8860	1,370.8790	79
30/12/2025	ALBI On 07-May-26			Index Future	1401.6000	1395.4850	1401.6000	1,395.4850	0
30/12/2025	ALBI On 06-August-26			Index Future	1426.8700	1420.6440	1426.8700	1,420.6440	0
30/12/2025	ALBI On 05-November-26			Index Future	1452.0520	1445.7130	1452.0520	1,445.7130	0
30/12/2025	ALBI On 04-February-27			Index Future	1477.2580	1470.8040	1477.2580	1,470.8040	0
30/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	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
30/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	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
30/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	ES33 On 05-February-26			Bond Future	8.7313	8.8049	96.3233	95.9392	0
30/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	13127.8400	12743.7300	13.1278	12.7437	0
30/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	ES33 On 07-May-26			Bond Future	8.7920	8.8689	94.2824	93.8913	0
30/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	13401.8800	13010.7600	13.4019	13.0108	0
30/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	ES33 On 06-August-26			Bond Future	8.8543	8.9350	96.0231	95.6244	0
30/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	14154.4200	13755.7200	14.1544	13.7557	0
30/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	ES33 On 05-November-26			Bond Future	8.9315	9.0163	93.9276	93.5210	0
30/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	8599.2000	8192.6200	8.5992	8.1926	0
30/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	ES33 On 04-February-27			Bond Future	9.0253	9.1145	95.5753	95.1608	0
30/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	3078.7600	2664.1900	3.0788	2.6642	0
30/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	ES42 On 05-February-26			Bond Future	9.4401	9.5081	94.7736	94.2489	0
30/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	16173.8500	15649.2200	16.1739	15.6492	0
30/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	ES42 On 07-May-26			Bond Future	9.5028	9.5730	92.2335	91.6994	0
30/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	17592.1100	17057.9400	17.5921	17.0579	0
30/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	ES42 On 06-August-26			Bond Future	9.5656	9.6382	93.9361	93.3917	0
30/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	19461.7800	18917.3500	19.4618	18.9174	0
30/12/2025	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
30/12/2025	ES42 On 05-November-26			Bond Future	9.6356	9.7107	91.3320	90.7772	0
30/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	13367.2200	12812.4000	13.3672	12.8124	0
30/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	ES42 On 04-February-27			Bond Future	9.7138	9.7915	92.9326	92.3671	0
30/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	4072.6600	3507.2200	4.0727	3.5072	0
30/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	GOVI On 05-February-26			GOVI	1351.2730	1345.4040	1351.2730	1,345.4040	606
30/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	2012730.0000	1954040.0000	201.2730	195.4040	0
30/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	GOVI On 07-May-26			GOVI	1375.5280	1369.5530	1375.5280	1,369.5530	42
30/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1985280.0000	1925530.0000	198.5280	192.5530	0
30/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	GOVI On 06-August-26			GOVI	1400.3280	1394.2440	1400.3280	1,394.2440	0
30/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2113280.0000	2052440.0000	211.3280	205.2440	0
30/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	GOVI On 05-November-26			GOVI	1425.0420	1418.8470	1425.0420	1,418.8470	0
30/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1480420.0000	1418470.0000	148.0420	141.8470	0
30/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	GOVI On 04-February-27			GOVI	1449.7790	1443.4720	1449.7790	1,443.4720	0
30/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	807790.0000	744720.0000	80.7790	74.4720	0
30/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/12/2025	I258 On 05-February-26			Bond Future	128.1044	127.9079	128.1044	127.9079	0
30/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16454.3500	16257.8600	16.4544	16.2579	0
30/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	I258 On 07-May-26			Bond Future	130.4353	130.2352	130.4353	130.2352	0
30/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16705.6333	16505.5939	16.7056	16.5056	0
30/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.3533	0.4339	0.0004	0.0004	0
30/12/2025	I258 On 06-August-26			Bond Future	129.9983	129.7956	129.9983	129.7956	0
30/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17057.6323	16855.9892	17.0576	16.8560	0
30/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	9.3323	10.4392	0.0093	0.0104	0
30/12/2025	I258 On 05-November-26			Bond Future	132.2950	132.0876	132.2950	132.0876	0
30/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17381.0917	17176.6943	17.3811	17.1767	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	36.0517	39.1143	0.0361	0.0391	0
30/12/2025	I258 On 04-February-27			Bond Future	131.7348	131.5227	131.7348	131.5227	0
30/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13171.5580	12977.5336	13.1716	12.9775	0
30/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	336.7180	354.8436	0.3367	0.3548	0
30/12/2025	IGOV On 05-February-26			Index Future	433.5490	433.3990	433.5490	433.3990	242
30/12/2025	IGOV On 07-May-26			Index Future	441.4380	441.2840	441.4380	441.2840	8
30/12/2025	IGOV On 06-August-26			Index Future	449.5010	449.3440	449.5010	449.3440	0
30/12/2025	IGOV On 05-November-26			Index Future	457.5370	457.3760	457.5370	457.3760	0
30/12/2025	IGOV On 04-February-27			Index Future	465.5800	465.4150	465.5800	465.4150	0
30/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
30/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
30/12/2025	R033 On 05-February-26			Bond Future	7.8888	7.9462	114.9874	114.6577	13,083
30/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	13777.8900	13448.3300	13.7779	13.4483	0
30/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	0.2600	0.4300	0.0003	0.0004	0
30/12/2025	R033 On 07-May-26			Bond Future	7.9199	7.9801	112.0090	111.6734	0
30/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	12787.3500	12462.2700	12.7874	12.4623	0
30/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	66.6200	77.1500	0.0666	0.0772	0
30/12/2025	R033 On 06-August-26			Bond Future	7.9509	8.0142	114.0499	113.7078	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	11939.4500	11629.3900	11.9395	11.6294	0
30/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	343.8000	375.8500	0.3438	0.3759	0
30/12/2025	R033 On 05-November-26			Bond Future	7.9930	8.0598	110.9986	110.6496	0
30/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	7665.1400	7389.9600	7.6651	7.3900	0
30/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	943.4100	1017.2700	0.9434	1.0173	0
30/12/2025	R033 On 04-February-27			Bond Future	8.0473	8.1179	112.9204	112.5644	0
30/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	5048.6800	4822.8000	5.0487	4.8228	0
30/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2059.2100	2189.3800	2.0592	2.1894	0
30/12/2025	R035 On 05-February-26			Bond Future	8.2276	8.3106	108.0633	107.5292	84,027
30/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	1657.3900	1272.6400	1.6574	1.2726	0
30/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	233.4000	382.7200	0.2334	0.3827	16,000
30/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	2706.3700	2240.2700	2.7064	2.2403	350
30/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	85.6700	153.6400	0.0857	0.1536	0
30/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	3949.9000	3441.8500	3.9499	3.4419	0
30/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	27.6200	53.6400	0.0276	0.0536	0
30/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	5689.8400	5162.2600	5.6898	5.1623	0
30/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	5.8100	12.3000	0.0058	0.0123	350
30/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	6344.8900	5814.6300	6.3449	5.8146	0
30/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	3.2400	7.0500	0.0032	0.0071	16,000
30/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	8627.6300	8094.1400	8.6276	8.0941	0
30/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	0.4200	1.0000	0.0004	0.0010	350
30/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	11621.7000	11087.6700	11.6217	11.0877	250
30/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	0.0300	0.0700	0.0000	0.0001	0
30/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	13099.4600	12565.4000	13.0995	12.5654	2,000
30/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
30/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	14333.6700	13799.6000	14.3337	13.7996	0
30/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
30/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	14968.7800	14434.7100	14.9688	14.4347	0
30/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	15754.2800	15220.2100	15.7543	15.2202	2,000
30/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	16065.9000	15531.8300	16.0659	15.5318	0
30/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	16940.8700	16406.8000	16.9409	16.4068	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
30/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	23122.3900	22588.3200	23.1224	22.5883	0
30/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
30/12/2025	R035 On 07-May-26			Bond Future	8.2650	8.3513	105.5015	104.9580	34,632
30/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	1406.2600	1143.5900	1.4063	1.1436	1,000
30/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1248.1200	1529.0300	1.2481	1.5290	0
30/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	3683.8800	3261.9800	3.6839	3.2620	1,000
30/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	433.5400	555.2200	0.4335	0.5552	0
30/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	5887.3100	5402.0100	5.8873	5.4020	0
30/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	190.4200	248.7000	0.1904	0.2487	1,000
30/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	8318.3700	7801.3100	8.3184	7.8013	250
30/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	81.7000	108.2200	0.0817	0.1082	0
30/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	8428.6300	7910.6200	8.4286	7.9106	200
30/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	78.5700	104.1400	0.0786	0.1041	0
30/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	8704.1200	8183.9100	8.7041	8.1839	350
30/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	71.3600	94.7300	0.0714	0.0947	0
30/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	11051.3700	10518.7800	11.0514	10.5188	0
30/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	32.2400	43.2300	0.0322	0.0432	250
30/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	11159.3200	10626.3600	11.1593	10.6264	0
30/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	31.1200	41.7400	0.0311	0.0417	200
30/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	11428.6300	10894.8000	11.4286	10.8948	0
30/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	28.5000	38.2500	0.0285	0.0383	350
30/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	13707.0900	13167.6300	13.7071	13.1676	0
30/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	11.2500	15.3700	0.0113	0.0154	250
30/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	13811.3200	13271.6300	13.8113	13.2716	0
30/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	10.5500	14.4400	0.0106	0.0144	200
30/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	14071.3700	13531.1700	14.0714	13.5312	0
30/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	8.9700	12.3500	0.0090	0.0124	350
30/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	14846.7100	14305.3000	14.8467	14.3053	0
30/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	5.4500	7.6200	0.0055	0.0076	0
30/12/2025	R035 On 06-August-26			Bond Future	8.3030	8.3931	107.4241	106.8702	56
30/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1727.3300	1467.6400	1.7273	1.4676	1,000
30/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	1807.7300	2101.9100	1.8077	2.1019	0
30/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	3448.1000	3075.4900	3.4481	3.0755	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	975.1300	1156.3900	0.9751	1.1564	0
30/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	3819.7400	3430.3100	3.8197	3.4303	1,000
30/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	869.6800	1034.1200	0.8697	1.0341	0
30/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	5486.3800	5040.6200	5.4864	5.0406	200
30/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	541.0400	649.1500	0.5410	0.6492	0
30/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	5892.1300	5436.1400	5.8921	5.4361	0
30/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	484.8100	582.6900	0.4848	0.5827	350
30/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	5943.0600	5485.8600	5.9431	5.4859	250
30/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	478.2000	574.8700	0.4782	0.5749	0
30/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	6817.0700	6341.5700	6.8171	6.3416	0
30/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	380.5600	458.9300	0.3806	0.4589	1,000
30/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	8062.7300	7567.0200	8.0627	7.5670	0
30/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	275.7600	333.9200	0.2758	0.3339	200
30/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	8479.2500	7978.0100	8.4793	7.9780	0
30/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	247.5900	300.2200	0.2476	0.3002	350
30/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	8531.3100	8029.4100	8.5313	8.0294	0
30/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	244.2500	296.2200	0.2443	0.2962	250
30/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	10666.0000	10143.5800	10.6660	10.1436	0
30/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	143.5200	174.9700	0.1435	0.1750	200
30/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	11132.3200	10606.7100	11.1323	10.6067	0
30/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	128.3700	156.6300	0.1284	0.1566	250
30/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	15369.7000	14822.7800	15.3697	14.8228	0
30/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	26.3900	33.3400	0.0264	0.0333	0
30/12/2025	R035 On 05-November-26			Bond Future	8.3535	8.4475	104.7980	104.2337	0
30/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3903.1300	3530.5300	3.9031	3.5305	200
30/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1258.4500	1450.2200	1.2585	1.4502	0
30/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	6213.1600	5765.0700	6.2132	5.7651	0
30/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	710.1600	826.4400	0.7102	0.8264	200
30/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	8662.7600	8168.2300	8.6628	8.1682	0
30/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	406.0200	475.8600	0.4060	0.4759	200
30/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	9805.1400	9296.0200	9.8051	9.2960	0
30/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	315.6100	370.8600	0.3156	0.3709	0
30/12/2025	R035 On 04-February-27			Bond Future	8.4152	8.5136	106.6136	106.0385	0
30/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	4691.8700	4293.0600	4.6919	4.2931	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1223.1600	1399.4900	1.2232	1.3995	0
30/12/2025	R038 On 05-February-26			Bond Future	8.7419	8.8199	119.7123	119.0757	3,763
30/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	19427.0500	18790.4400	19.4271	18.7904	0
30/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R038 On 07-May-26			Bond Future	8.7946	8.8756	116.3775	115.7294	2,395
30/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	18537.0200	17892.0900	18.5370	17.8921	0
30/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	8.7800	11.9000	0.0088	0.0119	0
30/12/2025	R038 On 06-August-26			Bond Future	8.8483	8.9324	118.4980	117.8377	0
30/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	20174.1100	19521.6900	20.1741	19.5217	0
30/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	33.0300	40.8600	0.0330	0.0409	0
30/12/2025	R038 On 05-November-26			Bond Future	8.9103	8.9976	115.0831	114.4104	0
30/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	13213.4300	12596.6500	13.2134	12.5967	0
30/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	336.2200	392.1600	0.3362	0.3922	0
30/12/2025	R038 On 04-February-27			Bond Future	8.9818	9.0727	117.0754	116.3900	0
30/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	6340.0200	5869.2400	6.3400	5.8692	0
30/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	1789.9500	2004.6400	1.7900	2.0046	0
30/12/2025	R053 On 05-February-26			Bond Future	9.0136	9.0709	130.5455	129.8437	34,001
30/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	25211.7300	24509.9800	25.2117	24.5100	0
30/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
30/12/2025	R053 On 07-May-26			Bond Future	9.0584	9.1173	127.0281	126.3137	14,035
30/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	26270.4300	25560.4000	26.2704	25.5604	0
30/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	17.4800	21.8800	0.0175	0.0219	0
30/12/2025	R053 On 06-August-26			Bond Future	9.1035	9.1641	129.3427	128.6149	0
30/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	30270.4500	29549.5400	30.2705	29.5495	0
30/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	39.0500	45.9600	0.0391	0.0460	0
30/12/2025	R053 On 05-November-26			Bond Future	9.1538	9.2163	125.7389	124.9974	0
30/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	21537.0500	20856.3800	21.5371	20.8564	0
30/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	573.8400	634.7200	0.5738	0.6347	0
30/12/2025	R053 On 04-February-27			Bond Future	9.2103	9.2747	127.9158	127.1602	0
30/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	10849.7300	10292.7900	10.8497	10.2928	0
30/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2207.2000	2405.8300	2.2072	2.4058	0
30/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
30/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	50.1700	50.8500	0.0502	0.0509	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	50.1700	50.8500	0.0502	0.0509	0
30/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
30/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	93.3900	93.7500	0.0934	0.0938	0
30/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	93.3900	93.7500	0.0934	0.0938	0
30/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
30/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	83.3000	83.4900	0.0833	0.0835	0
30/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	83.3000	83.4900	0.0833	0.0835	0
30/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
30/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	49.0800	49.1600	0.0491	0.0492	0
30/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	49.0800	49.1600	0.0491	0.0492	0
30/12/2025	R202 On 05-February-26			Bond Future	293.6173	293.6602	293.6173	293.6602	565
30/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15797.2700	15840.2200	15.7973	15.8402	0
30/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R202 On 07-May-26			Bond Future	298.9595	299.0032	298.9595	299.0032	460
30/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21409.5400	21453.2000	21.4095	21.4532	0
30/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R202 On 06-August-26			Bond Future	299.0804	299.1275	299.0804	299.1275	0
30/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20220.3800	20267.5200	20.2204	20.2675	0
30/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R202 On 05-November-26			Bond Future	304.3667	304.4121	304.3667	304.4121	0
30/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23906.7200	23952.1300	23.9067	23.9521	0
30/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R202 On 04-February-27			Bond Future	304.2344	304.2790	304.2344	304.2790	0
30/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9504.4100	9548.9800	9.5044	9.5490	0
30/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R209 On 05-February-26			Bond Future	8.4222	8.4948	87.6575	87.2179	34,901
30/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	13645.6900	13206.0400	13.6457	13.2060	0
30/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R209 On 07-May-26			Bond Future	8.4631	8.5383	86.0800	85.6325	6,551
30/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	13915.8600	13470.2900	13.9159	13.4703	0
30/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	5.7300	7.6600	0.0057	0.0077	0
30/12/2025	R209 On 06-August-26			Bond Future	8.5046	8.5826	87.6486	87.1926	3,673
30/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	15003.9700	14552.9300	15.0040	14.5529	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	21.9000	26.8400	0.0219	0.0268	0
30/12/2025	R209 On 05-November-26			Bond Future	8.5540	8.6350	86.0272	85.5626	0
30/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	9730.9400	9309.0800	9.7309	9.3091	0
30/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	290.8600	333.5500	0.2909	0.3336	0
30/12/2025	R209 On 04-February-27			Bond Future	8.6124	8.6967	87.5175	87.0440	0
30/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4887.9600	4554.9700	4.8880	4.5550	0
30/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1225.5300	1366.0000	1.2255	1.3660	0
30/12/2025	R210 On 05-February-26			Bond Future	258.1022	258.2211	258.1022	258.2211	534
30/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5002.1600	5121.0900	5.0022	5.1211	0
30/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R210 On 07-May-26			Bond Future	259.3322	259.4538	259.3322	259.4538	918
30/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	3932.1500	4053.8300	3.9322	4.0538	0
30/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R210 On 06-August-26			Bond Future	264.1204	264.2434	264.1204	264.2434	0
30/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4280.4400	4403.3600	4.2804	4.4034	0
30/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R210 On 05-November-26			Bond Future	265.2693	265.3933	265.2693	265.3933	0
30/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	11939.2700	12063.3200	11.9393	12.0633	0
30/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R210 On 04-February-27			Bond Future	269.9296	270.0534	269.9296	270.0534	0
30/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	3899.5500	4023.4000	3.8996	4.0234	0
30/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R213 On 05-February-26			Bond Future	7.5605	7.6178	100.8292	100.5958	18,735
30/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8958.9800	8725.5600	8.9590	8.7256	0
30/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R213 On 07-May-26			Bond Future	7.5764	7.6373	99.0886	98.8510	65,316
30/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	8253.2600	8018.1000	8.2533	8.0181	0
30/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	9.4400	11.8500	0.0094	0.0119	0
30/12/2025	R213 On 06-August-26			Bond Future	7.5908	7.6557	100.8943	100.6521	0
30/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	7534.7000	7301.7900	7.5347	7.3018	0
30/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	56.5200	65.8700	0.0565	0.0659	0
30/12/2025	R213 On 05-November-26			Bond Future	7.6236	7.6931	99.1052	98.8580	0
30/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	4256.3700	4051.5200	4.2564	4.0515	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	340.4900	382.9000	0.3405	0.3829	0
30/12/2025	R213 On 04-February-27			Bond Future	7.6721	7.7469	100.8228	100.5704	0
30/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	2354.6500	2189.2300	2.3547	2.1892	0
30/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	788.7100	875.7400	0.7887	0.8757	0
30/12/2025	R214 On 05-February-26			Bond Future	9.0468	9.1145	82.2025	81.7362	11,294
30/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	13427.3700	12961.1400	13.4274	12.9611	0
30/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	0
30/12/2025	R214 On 07-May-26			Bond Future	9.0961	9.1658	80.3812	79.9065	30,864
30/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	14453.3600	13983.0600	14.4534	13.9831	0
30/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	15.6600	19.9800	0.0157	0.0200	0
30/12/2025	R214 On 06-August-26			Bond Future	9.1467	9.2186	81.8459	81.3624	0
30/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	16259.9600	15784.1000	16.2600	15.7841	0
30/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	39.8600	47.4900	0.0399	0.0475	0
30/12/2025	R214 On 05-November-26			Bond Future	9.2057	9.2799	79.9779	79.4853	0
30/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	10993.0300	10547.9300	10.9930	10.5479	0
30/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	366.2000	413.7000	0.3662	0.4137	0
30/12/2025	R214 On 04-February-27			Bond Future	9.2731	9.3498	81.3636	80.8617	0
30/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	5480.9700	5132.4000	5.4810	5.1324	0
30/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1508.8200	1662.1400	1.5088	1.6621	0
30/12/2025	R248 On 05-February-26			Bond Future	9.1765	9.2492	99.9262	99.2689	243,327
30/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	181.6900	108.5900	0.1817	0.1086	1,940
30/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	2748.5300	3332.7700	2.7485	3.3328	0
30/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	2401.6500	1937.8500	2.4017	1.9379	1,940
30/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	403.7500	597.2900	0.4038	0.5973	0
30/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	3126.8300	2606.1100	3.1268	2.6061	0
30/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	256.5600	393.1800	0.2566	0.3932	0
30/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	4282.9900	3703.5700	4.2830	3.7036	12,500
30/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	128.4100	206.3300	0.1284	0.2063	0
30/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	6272.5400	5644.0000	6.2725	5.6440	0
30/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	40.1600	68.9600	0.0402	0.0690	1,940
30/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	7067.5600	6429.4100	7.0676	6.4294	0
30/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	25.3600	44.5500	0.0254	0.0446	0
30/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	10771.0300	10116.4100	10.7710	10.1164	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	2.9400	5.6600	0.0029	0.0057	0
30/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	17618.7000	16961.4000	17.6187	16.9614	0
30/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	0.0300	0.0700	0.0000	0.0001	0
30/12/2025	R248 On 07-May-26			Bond Future	9.2252	9.3000	97.2819	96.6127	44,331
30/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	18821.8800	18158.7400	18.8219	18.1587	0
30/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	20.3300	26.3500	0.0203	0.0264	0
30/12/2025	R248 On 06-August-26			Bond Future	9.2751	9.3522	99.0546	98.3729	0
30/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	22241.0500	21567.0000	22.2411	21.5670	0
30/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	35.6500	43.3000	0.0357	0.0433	0
30/12/2025	R248 On 05-November-26			Bond Future	9.3324	9.4118	96.3458	95.6515	0
30/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	15571.4200	14937.3500	15.5714	14.9374	0
30/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	450.3500	510.6400	0.4504	0.5106	0
30/12/2025	R248 On 04-February-27			Bond Future	9.3973	9.4793	98.0147	97.3074	0
30/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	7796.7700	7293.4400	7.7968	7.2934	0
30/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	1922.2800	2126.2400	1.9223	2.1262	0
30/12/2025	R2R9 On 05-February-26			Bond Future	8.9027	8.9757	111.0297	110.4442	0
30/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	98039.1800	97453.6200	98.0392	97.4536	0
30/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R2R9 On 07-May-26			Bond Future	8.9576	9.0332	108.0442	107.4482	0
30/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	97194.5400	96598.5000	97.1945	96.5985	0
30/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R2R9 On 06-August-26			Bond Future	9.0137	9.0920	110.0129	109.4056	0
30/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	96893.4300	96286.1200	96.8934	96.2861	0
30/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R2R9 On 05-November-26			Bond Future	9.0774	9.1586	106.9542	106.3354	0
30/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	95984.0900	95365.2900	95.9841	95.3653	0
30/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R2R9 On 04-February-27			Bond Future	9.1502	9.2346	108.8058	108.1753	0
30/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	6594.5800	6128.0900	6.5946	6.1281	0
30/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1241.3000	1405.3500	1.2413	1.4054	0
30/12/2025	R4R2 On 05-February-26			Bond Future	9.1234	9.1964	112.0531	111.4080	1,937
30/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	98777.8900	98132.7700	98.7779	98.1328	0
30/12/2025	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
30/12/2025	R4R2 On 07-May-26			Bond Future	9.1803	9.2556	108.9599	108.3033	0
30/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	97870.8300	97214.1500	97.8708	97.2142	0
30/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R4R2 On 06-August-26			Bond Future	9.2381	9.3160	110.9454	110.2763	0
30/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	97528.0800	96859.0600	97.5281	96.8591	0
30/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R4R2 On 05-November-26			Bond Future	9.3029	9.3835	107.7768	107.0952	0
30/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	96554.1800	95872.5900	96.5542	95.8726	0
30/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2025	R4R2 On 04-February-27			Bond Future	9.3759	9.4594	109.6426	108.9482	0
30/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	7397.2200	6880.6500	7.3972	6.8807	0
30/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1363.0400	1540.8500	1.3630	1.5409	0
30/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0