



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
31/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	2029 On 05-February-26			Bond Future	144.8386	144.8459	144.8386	144.8459	1,850
31/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4728.5700	4735.8800	4.7286	4.7359	0
31/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2029 On 07-May-26			Bond Future	146.0188	146.0262	146.0188	146.0262	2,542
31/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4198.7700	4206.2000	4.1988	4.2062	0
31/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2029 On 06-August-26			Bond Future	148.7151	148.7225	148.7151	148.7225	0
31/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4615.0800	4622.4500	4.6151	4.6225	0
31/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2029 On 05-November-26			Bond Future	149.8669	149.8739	149.8669	149.8739	0
31/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2306.8600	2313.8900	2.3069	2.3139	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2029 On 04-February-27			Bond Future	152.5007	152.5075	152.5007	152.5075	0
31/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2780.7200	2787.4600	2.7807	2.7875	0
31/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2030 On 05-February-26			Bond Future	7.3390	7.3648	102.4598	102.3710	166,379
31/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	7080.9700	6992.1400	7.0810	6.9921	0
31/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2030 On 07-May-26			Bond Future	7.3495	7.3773	104.2989	104.2085	5,487
31/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	412.6400	380.9800	0.4126	0.3810	1,000
31/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	866.9600	925.6700	0.8670	0.9257	0
31/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1456.7200	1393.0600	1.4567	1.3931	1,000
31/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	294.0600	320.7700	0.2941	0.3208	0
31/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	2020.1400	1948.1200	2.0201	1.9481	0
31/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	187.6800	206.0300	0.1877	0.2060	1,000
31/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	6380.8200	6291.6900	6.3808	6.2917	0
31/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	9.4500	10.6900	0.0095	0.0107	0
31/12/2025	2030 On 06-August-26			Bond Future	7.3580	7.3883	102.1902	102.0981	19,282
31/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	592.3400	556.7600	0.5923	0.5568	1,000
31/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1044.7600	1101.3100	1.0448	1.1013	0
31/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1568.4100	1508.5200	1.5684	1.5085	1,000
31/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	502.3500	534.5900	0.5024	0.5346	0
31/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	2419.1800	2348.1500	2.4192	2.3482	0
31/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	306.6600	327.7600	0.3067	0.3278	1,000
31/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	5548.6300	5461.4900	5.5486	5.4615	0
31/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	62.1400	67.1300	0.0621	0.0671	0
31/12/2025	2030 On 05-November-26			Bond Future	7.3721	7.4051	103.9719	103.8778	0
31/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	3123.1400	3046.1900	3.1231	3.0462	0
31/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	266.6600	283.7600	0.2667	0.2838	0
31/12/2025	2030 On 04-February-27			Bond Future	7.4017	7.4379	101.7673	101.6713	0
31/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1748.6900	1687.3500	1.7487	1.6874	0
31/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	646.4000	681.0500	0.6464	0.6811	0
31/12/2025	2031 On 05-February-26			Bond Future	112.5179	112.7024	112.5179	112.7024	1,156
31/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	807.0400	972.4600	0.8070	0.9725	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	49.1000	30.0800	0.0491	0.0301	0
31/12/2025	2031 On 07-May-26			Bond Future	114.5652	114.7530	114.5652	114.7530	736
31/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	937.1400	1079.1100	0.9371	1.0791	0
31/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	211.9200	166.1200	0.2119	0.1661	0
31/12/2025	2031 On 06-August-26			Bond Future	114.2654	114.4563	114.2654	114.4563	680
31/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	886.4500	1009.6700	0.8865	1.0097	0
31/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	431.0700	363.3300	0.4311	0.3633	0
31/12/2025	2031 On 05-November-26			Bond Future	116.2846	116.4787	116.2846	116.4787	0
31/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	4796.4500	4989.9500	4.7965	4.9900	0
31/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.8300	1.3000	0.0018	0.0013	0
31/12/2025	2031 On 04-February-27			Bond Future	115.8796	116.0764	115.8796	116.0764	0
31/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	648.7100	740.8000	0.6487	0.7408	0
31/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	949.1500	844.3700	0.9492	0.8444	0
31/12/2025	2032 On 05-February-26			Bond Future	7.7212	7.7573	105.5446	105.3684	126,946
31/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	11114.1900	10937.9800	11.1142	10.9380	0
31/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2032 On 07-May-26			Bond Future	7.7459	7.7839	103.2799	103.1005	37,740
31/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	10582.8500	10404.6700	10.5829	10.4047	0
31/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	6.4800	7.6400	0.0065	0.0076	0
31/12/2025	2032 On 06-August-26			Bond Future	7.7700	7.8102	105.1619	104.9792	0
31/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	10086.5200	9908.5000	10.0865	9.9085	0
31/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	41.9900	46.6900	0.0420	0.0467	0
31/12/2025	2032 On 05-November-26			Bond Future	7.8060	7.8486	102.8381	102.6519	0
31/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	6035.4300	5873.9300	6.0354	5.8739	0
31/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	307.9000	332.6000	0.3079	0.3326	0
31/12/2025	2032 On 04-February-27			Bond Future	7.8550	7.9002	104.6195	104.4297	0
31/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	3391.7800	3257.8800	3.3918	3.2579	0
31/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	804.8900	860.7600	0.8049	0.8608	0
31/12/2025	2033 On 05-February-26			Bond Future	142.6136	142.6207	142.6136	142.6207	2,698
31/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9733.6300	9740.6600	9.7336	9.7407	0
31/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2033 On 07-May-26			Bond Future	143.6509	143.6582	143.6509	143.6582	10,592
31/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8490.9400	8498.1800	8.4909	8.4982	0

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31/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2033 On 06-August-26			Bond Future	146.3036	146.3107	146.3036	146.3107	0
31/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	12053.5600	12060.6900	12.0536	12.0607	0
31/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2033 On 05-November-26			Bond Future	147.3097	147.3165	147.3097	147.3165	0
31/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	10049.7300	10056.5300	10.0497	10.0565	0
31/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2033 On 04-February-27			Bond Future	149.8988	149.9053	149.8988	149.9053	0
31/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7188.8100	7195.2900	7.1888	7.1953	0
31/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2037 On 05-February-26			Bond Future	8.5936	8.6195	99.5734	99.3928	122,268
31/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	7028.0100	6848.9600	7.0280	6.8490	0
31/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	4.2400	5.8500	0.0042	0.0059	11,500
31/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	9812.4600	9632.0100	9.8125	9.6320	0
31/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	0.4500	0.6600	0.0005	0.0007	11,500
31/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	13066.0900	12885.4500	13.0661	12.8855	0
31/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	0
31/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	14491.6200	14310.9600	14.4916	14.3110	1,970
31/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
31/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	16159.7600	15979.1000	16.1598	15.9791	0
31/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	17030.9400	16850.2800	17.0309	16.8503	0
31/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	17246.7600	17066.1000	17.2468	17.0661	1,030
31/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	19673.1000	19492.4400	19.6731	19.4924	0
31/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	21752.2000	21571.5400	21.7522	21.5715	0
31/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
31/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	23995.3300	23814.6700	23.9953	23.8147	0
31/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
31/12/2025	2037 On 07-May-26			Bond Future	8.6433	8.6701	101.3607	101.1769	90,411
31/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	3045.4300	2916.4200	3.0454	2.9164	1,500
31/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	639.5700	694.3600	0.6396	0.6944	0

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31/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	5820.1700	5659.6400	5.8202	5.6596	1,500
31/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	235.4400	258.7100	0.2354	0.2587	0
31/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	9189.3800	9014.4700	9.1894	9.0145	0
31/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	81.6500	90.5400	0.0817	0.0905	1,500
31/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	14274.7100	14093.0900	14.2747	14.0931	142
31/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	17.9700	20.1500	0.0180	0.0202	0
31/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	16284.9200	16101.9700	16.2849	16.1020	0
31/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	6.1400	6.9900	0.0061	0.0070	0
31/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	21813.1400	21629.3600	21.8131	21.6294	0
31/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.1200	0.1400	0.0001	0.0001	142
31/12/2025	2037 On 06-August-26			Bond Future	8.6952	8.7231	98.9479	98.7605	2,539
31/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	8712.0200	8545.7600	8.7120	8.5458	2,541
31/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	316.8800	337.9500	0.3169	0.3380	0
31/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	12471.8900	12294.4000	12.4719	12.2944	0
31/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	139.1600	149.0000	0.1392	0.1490	2,541
31/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	15669.4300	15486.3600	15.6694	15.4864	0
31/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	54.0000	58.2600	0.0540	0.0583	2,541
31/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	17782.6700	17597.2800	17.7827	17.5973	0
31/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	21.7300	23.6700	0.0217	0.0237	0
31/12/2025	2037 On 05-November-26			Bond Future	8.7491	8.7781	100.6727	100.4819	0
31/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	5588.1200	5448.0600	5.5881	5.4481	4,490
31/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1043.7900	1094.5600	1.0438	1.0946	0
31/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	9627.1300	9461.0600	9.6271	9.4611	0
31/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	471.6000	496.3600	0.4716	0.4964	4,490
31/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	11697.0100	11523.5700	11.6970	11.5236	0
31/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	321.8900	339.2800	0.3219	0.3393	0
31/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	12804.5000	12628.1500	12.8045	12.6282	0
31/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	265.0800	279.5600	0.2651	0.2796	4,490
31/12/2025	2037 On 04-February-27			Bond Future	8.8126	8.8428	98.1602	97.9658	0
31/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	5765.3000	5628.1700	5.7653	5.6282	0
31/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1395.2300	1452.5600	1.3952	1.4526	0
31/12/2025	2038 On 05-February-26			Bond Future	157.2237	157.2317	157.2237	157.2317	2,880
31/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14023.7200	14031.6900	14.0237	14.0317	0
31/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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31/12/2025	2038 On 07-May-26			Bond Future	160.0844	160.0925	160.0844	160.0925	440
31/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15554.4000	15562.5300	15.5544	15.5625	0
31/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2038 On 06-August-26			Bond Future	160.8476	160.8555	160.8476	160.8555	0
31/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16127.6100	16135.5100	16.1276	16.1355	0
31/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2038 On 05-November-26			Bond Future	163.6908	163.6985	163.6908	163.6985	0
31/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17380.8100	17388.5000	17.3808	17.3885	0
31/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2038 On 04-February-27			Bond Future	164.3450	164.3521	164.3450	164.3521	0
31/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10514.9600	10522.1100	10.5150	10.5221	0
31/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2040 On 05-February-26			Bond Future	8.9661	9.0022	100.5105	100.2264	79,764
31/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	1228.1500	1069.5700	1.2282	1.0696	13,500
31/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	569.0200	694.6000	0.5690	0.6946	0
31/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	2092.1600	1882.0000	2.0922	1.8820	14,000
31/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	269.7500	343.7500	0.2698	0.3438	0
31/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	3437.8800	3185.9800	3.4379	3.1860	0
31/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	94.3500	126.6100	0.0944	0.1266	13,500
31/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	6297.9400	6019.0600	6.2979	6.0191	14,000
31/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	11.5700	16.8500	0.0116	0.0169	0
31/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	9378.3200	9094.8800	9.3783	9.0949	0
31/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	1.3000	2.0200	0.0013	0.0020	14,000
31/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	10127.4100	9843.6900	10.1274	9.8437	680
31/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	0.7500	1.1900	0.0008	0.0012	0
31/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	12778.1000	12494.0200	12.7781	12.4940	0
31/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	0.1100	0.1900	0.0001	0.0002	8,180
31/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	15316.7000	15032.5500	15.3167	15.0326	0
31/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	680
31/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	17390.1200	17105.9600	17.3901	17.1060	0
31/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	19331.6000	19047.4400	19.3316	19.0474	475
31/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	26903.8100	26619.6500	26.9038	26.6197	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
31/12/2025	2040 On 07-May-26			Bond Future	9.0221	9.0594	102.3146	102.0253	11,000
31/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	11992.6800	11713.7400	11.9927	11.7137	1,460
31/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	73.6200	83.9300	0.0736	0.0839	0
31/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	14617.7100	14334.0000	14.6177	14.3340	0
31/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	38.1600	43.7000	0.0382	0.0437	0
31/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	17897.7300	17610.0600	17.8977	17.6101	0
31/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	9.2500	10.8300	0.0093	0.0108	0
31/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	18187.7900	17899.9200	18.1878	17.8999	0
31/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	7.9300	9.3100	0.0079	0.0093	1,460
31/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	19955.4900	19666.8100	19.9555	19.6668	0
31/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	2.9400	3.5100	0.0029	0.0035	0
31/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	21012.4500	20723.5200	21.0125	20.7235	0
31/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	1.5600	1.8800	0.0016	0.0019	1,460
31/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	22693.7300	22404.6000	22.6937	22.4046	0
31/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	0.5200	0.6400	0.0005	0.0006	0
31/12/2025	2040 On 06-August-26			Bond Future	9.0806	9.1192	99.6686	99.3739	7,265
31/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	20258.4300	19966.5400	20.2584	19.9665	0
31/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	23.7300	26.4900	0.0237	0.0265	0
31/12/2025	2040 On 05-November-26			Bond Future	9.1403	9.1802	101.4059	101.1058	0
31/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	6645.0000	6418.1300	6.6450	6.4181	2,300
31/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1079.9500	1153.1400	1.0800	1.1531	0
31/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	11134.4000	10870.2500	11.1344	10.8703	0
31/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	501.9800	537.8900	0.5020	0.5379	2,300
31/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	13427.6700	13152.9400	13.4277	13.1529	0
31/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	347.3800	372.7100	0.3474	0.3727	0
31/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	14646.4900	14367.6100	14.6465	14.3676	0
31/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	288.6700	309.8500	0.2887	0.3099	2,300
31/12/2025	2040 On 04-February-27			Bond Future	9.2090	9.2503	98.6554	98.3499	0
31/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	6667.5500	6448.3600	6.6676	6.4484	0
31/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	1528.5100	1614.8900	1.5285	1.6149	0
31/12/2025	2043 On 05-February-26			Bond Future	122.5569	121.8492	122.5569	121.8492	0
31/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12896.8700	12189.1800	12.8969	12.1892	0
31/12/2025	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
31/12/2025	2043 On 07-May-26			Bond Future	124.7868	124.0662	124.7868	124.0662	0
31/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	13086.8016	12366.2728	13.0868	12.3663	0
31/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0116	0.0328	0.0000	0.0000	0
31/12/2025	2043 On 06-August-26			Bond Future	124.2457	123.5115	124.2457	123.5115	0
31/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	13366.6359	12633.1979	13.3666	12.6332	0
31/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	0.9059	1.6779	0.0009	0.0017	0
31/12/2025	2043 On 05-November-26			Bond Future	126.4412	125.6937	126.4412	125.6937	0
31/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13606.3273	12861.8309	13.6063	12.8618	0
31/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	5.0973	8.1309	0.0051	0.0081	0
31/12/2025	2043 On 04-February-27			Bond Future	125.7788	125.0175	125.7788	125.0175	0
31/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	8367.8204	7675.0786	8.3678	7.6751	0
31/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	219.0604	287.6086	0.2191	0.2876	0
31/12/2025	2044 On 05-February-26			Bond Future	9.1964	9.2172	96.3473	96.1713	55,786
31/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	6461.6900	6289.8900	6.4617	6.2899	0
31/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	14.6000	18.8700	0.0146	0.0189	0
31/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	6987.2800	6814.3400	6.9873	6.8143	9,000
31/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	10.1900	13.3200	0.0102	0.0133	0
31/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	12908.3200	12732.3400	12.9083	12.7323	9,000
31/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	0.1900	0.2800	0.0002	0.0003	0
31/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	15225.9400	15049.9000	15.2259	15.0499	0
31/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	4,500
31/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	16504.8700	16328.8100	16.5049	16.3288	0
31/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	9,000
31/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	16819.5900	16643.5300	16.8196	16.6435	0
31/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	4,500
31/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	17194.6500	17018.5900	17.1947	17.0186	0
31/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
31/12/2025	2044 On 07-May-26		Call	Bond Future	1515.8200	1456.7800	1.5158	1.4568	0
31/12/2025	2044 On 07-May-26			Bond Future	9.2528	9.2743	98.0767	97.8974	65,342
31/12/2025	2044 On 07-May-26		Put	Bond Future	3439.1100	3559.3600	3.4391	3.5594	0
31/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	6351.3700	6202.2600	6.3514	6.2023	0
31/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	407.3900	437.5700	0.4074	0.4376	15,000
31/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	18140.7200	17963.0900	18.1407	17.9631	0
31/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	15.7600	17.4200	0.0158	0.0174	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	2044 On 06-August-26			Bond Future	9.3116	9.3338	95.4787	95.2961	7,681
31/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	21179.0300	20998.5400	21.1790	20.9985	0
31/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	29.8800	32.0300	0.0299	0.0320	0
31/12/2025	2044 On 05-November-26			Bond Future	9.3709	9.3938	97.1429	96.9569	0
31/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	14607.3600	14439.3200	14.6074	14.4393	0
31/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	437.4400	455.4700	0.4374	0.4555	0
31/12/2025	2044 On 04-February-27			Bond Future	9.4384	9.4620	94.4438	94.2542	0
31/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	7299.5500	7163.7100	7.2996	7.1637	0
31/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	1624.6400	1678.3600	1.6246	1.6784	0
31/12/2025	2046 On 05-February-26			Bond Future	141.2448	141.1469	141.2448	141.1469	12,410
31/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19594.7600	19496.9400	19.5948	19.4969	0
31/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2046 On 07-May-26			Bond Future	141.5281	141.4286	141.5281	141.4286	5,789
31/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16578.0800	16478.5900	16.5781	16.4786	0
31/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2046 On 06-August-26			Bond Future	144.1416	144.0400	144.1416	144.0400	0
31/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21761.5600	21659.9600	21.7616	21.6600	0
31/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2046 On 05-November-26			Bond Future	144.3679	144.2640	144.3679	144.2640	0
31/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18887.8700	18783.9800	18.8879	18.7840	0
31/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2046 On 04-February-27			Bond Future	146.9041	146.7979	146.9041	146.7979	0
31/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15814.0700	15707.8900	15.8141	15.7079	0
31/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2050 On 05-February-26			Bond Future	142.6704	142.3113	142.6704	142.3113	11,546
31/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19850.3900	19491.2600	19.8504	19.4913	0
31/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2050 On 07-May-26			Bond Future	145.2663	144.9006	145.2663	144.9006	4,988
31/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	21196.2600	20830.5900	21.1963	20.8306	0
31/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2050 On 06-August-26			Bond Future	145.5065	145.1338	145.5065	145.1338	0
31/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	22236.4700	21863.7500	22.2365	21.8638	0
31/12/2025	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
31/12/2025	2050 On 05-November-26			Bond Future	148.0786	147.6988	148.0786	147.6988	0
31/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	24238.5500	23858.7800	24.2386	23.8588	0
31/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	2050 On 04-February-27			Bond Future	148.2036	147.8166	148.2036	147.8166	0
31/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	15813.6300	15426.6300	15.8136	15.4266	0
31/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	AL37 On 05-February-26			Index Future	1269.3800	1267.7850	1269.3800	1,267.7850	0
31/12/2025	AL37 On 07-May-26			Index Future	1292.1640	1290.5410	1292.1640	1,290.5410	0
31/12/2025	AL37 On 06-August-26			Index Future	1315.4630	1313.8090	1315.4630	1,313.8090	0
31/12/2025	AL37 On 05-November-26			Index Future	1338.6820	1336.9950	1338.6820	1,336.9950	0
31/12/2025	AL37 On 04-February-27			Index Future	1361.9240	1360.2040	1361.9240	1,360.2040	0
31/12/2025	AL7T On 05-February-26			Index Future	1637.6800	1635.4790	1637.6800	1,635.4790	0
31/12/2025	AL7T On 07-May-26			Index Future	1667.0750	1664.8350	1667.0750	1,664.8350	0
31/12/2025	AL7T On 06-August-26			Index Future	1697.1340	1694.8520	1697.1340	1,694.8520	0
31/12/2025	AL7T On 05-November-26			Index Future	1727.0900	1724.7630	1727.0900	1,724.7630	0
31/12/2025	AL7T On 04-February-27			Index Future	1757.0750	1754.7030	1757.0750	1,754.7030	0
31/12/2025	ALBI On 05-February-26			Index Future	1379.4280	1376.8860	1379.4280	1,376.8860	79
31/12/2025	ALBI On 07-May-26			Index Future	1404.1880	1401.6000	1404.1880	1,401.6000	0
31/12/2025	ALBI On 06-August-26			Index Future	1429.5060	1426.8700	1429.5060	1,426.8700	0
31/12/2025	ALBI On 05-November-26			Index Future	1454.7390	1452.0520	1454.7390	1,452.0520	0
31/12/2025	ALBI On 04-February-27			Index Future	1479.9950	1477.2580	1479.9950	1,477.2580	0
31/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	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
31/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
31/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	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
31/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	ES33 On 05-February-26			Bond Future	8.7102	8.7313	96.4338	96.3233	0
31/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	13238.3400	13127.8400	13.2383	13.1278	0
31/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	ES33 On 07-May-26			Bond Future	8.7699	8.7920	94.3949	94.2824	0
31/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	13514.3700	13401.8800	13.5144	13.4019	0
31/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	ES33 On 06-August-26			Bond Future	8.8312	8.8543	96.1377	96.0231	0
31/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	14269.0700	14154.4200	14.2691	14.1544	0
31/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	ES33 On 05-November-26			Bond Future	8.9073	8.9315	94.0446	93.9276	0
31/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	8716.1700	8599.2000	8.7162	8.5992	0
31/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	ES33 On 04-February-27			Bond Future	8.9997	9.0253	95.6947	95.5753	0
31/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	3198.1000	3078.7600	3.1981	3.0788	0
31/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	ES42 On 05-February-26			Bond Future	9.4091	9.4401	95.0148	94.7736	0
31/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	16415.0700	16173.8500	16.4151	16.1739	0
31/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	ES42 On 07-May-26			Bond Future	9.4707	9.5028	92.4791	92.2335	0
31/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	17837.7200	17592.1100	17.8377	17.5921	0
31/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	ES42 On 06-August-26			Bond Future	9.5325	9.5656	94.1863	93.9361	0
31/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	19711.9900	19461.7800	19.7120	19.4618	0
31/12/2025	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
31/12/2025	ES42 On 05-November-26			Bond Future	9.6014	9.6356	91.5869	91.3320	0
31/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	13622.0800	13367.2200	13.6221	13.3672	0
31/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	ES42 On 04-February-27			Bond Future	9.6783	9.7138	93.1923	92.9326	0
31/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	4332.3400	4072.6600	4.3323	4.0727	0
31/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	GOVI On 05-February-26			GOVI	1353.7930	1351.2730	1353.7930	1,351.2730	606
31/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	2037930.0000	2012730.0000	203.7930	201.2730	0
31/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	GOVI On 07-May-26			GOVI	1378.0930	1375.5280	1378.0930	1,375.5280	42
31/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	2010930.0000	1985280.0000	201.0930	198.5280	0
31/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	GOVI On 06-August-26			GOVI	1402.9410	1400.3280	1402.9410	1,400.3280	0
31/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2139410.0000	2113280.0000	213.9410	211.3280	0
31/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	GOVI On 05-November-26			GOVI	1427.7040	1425.0420	1427.7040	1,425.0420	0
31/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1507040.0000	1480420.0000	150.7040	148.0420	0
31/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	GOVI On 04-February-27			GOVI	1452.4920	1449.7790	1452.4920	1,449.7790	0
31/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	834920.0000	807790.0000	83.4920	80.7790	0
31/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
31/12/2025	I258 On 05-February-26			Bond Future	128.0977	128.1044	128.0977	128.1044	0
31/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16447.6600	16454.3500	16.4477	16.4544	0
31/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	I258 On 07-May-26			Bond Future	130.4284	130.4353	130.4284	130.4353	0
31/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16698.7254	16705.6333	16.6987	16.7056	0
31/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.3354	0.3533	0.0003	0.0004	0
31/12/2025	I258 On 06-August-26			Bond Future	129.9915	129.9983	129.9915	129.9983	0
31/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17050.6831	17057.6323	17.0507	17.0576	0
31/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	9.1631	9.3323	0.0092	0.0093	0
31/12/2025	I258 On 05-November-26			Bond Future	132.2886	132.2950	132.2886	132.2950	0
31/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17374.2935	17381.0917	17.3743	17.3811	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	35.7035	36.0517	0.0357	0.0361	0
31/12/2025	I258 On 04-February-27			Bond Future	131.7291	131.7348	131.7291	131.7348	0
31/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13164.4924	13171.5580	13.1645	13.1716	0
31/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	335.4424	336.7180	0.3354	0.3367	0
31/12/2025	IGOV On 05-February-26			Index Future	433.8240	433.5490	433.8240	433.5490	242
31/12/2025	IGOV On 07-May-26			Index Future	441.7170	441.4380	441.7170	441.4380	8
31/12/2025	IGOV On 06-August-26			Index Future	449.7860	449.5010	449.7860	449.5010	0
31/12/2025	IGOV On 05-November-26			Index Future	457.8290	457.5370	457.8290	457.5370	0
31/12/2025	IGOV On 04-February-27			Index Future	465.8780	465.5800	465.8780	465.5800	0
31/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
31/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
31/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
31/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
31/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
31/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
31/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
31/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
31/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
31/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
31/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
31/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
31/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
31/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
31/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
31/12/2025	R033 On 05-February-26			Bond Future	7.8579	7.8888	115.1660	114.9874	13,083
31/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	13956.3600	13777.8900	13.9564	13.7779	0
31/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	0.1800	0.2600	0.0002	0.0003	0
31/12/2025	R033 On 07-May-26			Bond Future	7.8875	7.9199	112.1907	112.0090	0
31/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	12963.2000	12787.3500	12.9632	12.7874	0
31/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	60.7700	66.6200	0.0608	0.0666	0
31/12/2025	R033 On 06-August-26			Bond Future	7.9167	7.9509	114.2351	114.0499	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	12106.8500	11939.4500	12.1069	11.9395	0
31/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	326.0300	343.8000	0.3260	0.3438	0
31/12/2025	R033 On 05-November-26			Bond Future	7.9569	7.9930	111.1873	110.9986	0
31/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	7814.0000	7665.1400	7.8140	7.6651	0
31/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	903.5600	943.4100	0.9036	0.9434	0
31/12/2025	R033 On 04-February-27			Bond Future	8.0092	8.0473	113.1128	112.9204	0
31/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	5171.2600	5048.6800	5.1713	5.0487	0
31/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	1989.4400	2059.2100	1.9894	2.0592	0
31/12/2025	R035 On 05-February-26			Bond Future	8.2119	8.2276	108.1650	108.0633	84,027
31/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	1730.6700	1657.3900	1.7307	1.6574	0
31/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	204.9700	233.4000	0.2050	0.2334	16,000
31/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	2795.0900	2706.3700	2.7951	2.7064	350
31/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	72.6800	85.6700	0.0727	0.0857	0
31/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	4046.5900	3949.9000	4.0466	3.9499	0
31/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	22.6000	27.6200	0.0226	0.0276	0
31/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	5790.2700	5689.8400	5.7903	5.6898	0
31/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	4.5300	5.8100	0.0045	0.0058	350
31/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	6445.8500	6344.8900	6.4459	6.3449	0
31/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	2.4900	3.2400	0.0025	0.0032	16,000
31/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	8729.2300	8627.6300	8.7292	8.6276	0
31/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	0.3100	0.4200	0.0003	0.0004	350
31/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	11723.4000	11621.7000	11.7234	11.6217	250
31/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
31/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	13201.1700	13099.4600	13.2012	13.0995	2,000
31/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
31/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	14435.3800	14333.6700	14.4354	14.3337	0
31/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
31/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	15070.4900	14968.7800	15.0705	14.9688	0
31/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	15855.9900	15754.2800	15.8560	15.7543	2,000
31/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	16167.6100	16065.9000	16.1676	16.0659	0
31/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	17042.5800	16940.8700	17.0426	16.9409	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
31/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	23224.1000	23122.3900	23.2241	23.1224	0
31/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
31/12/2025	R035 On 07-May-26			Bond Future	8.2486	8.2650	105.6051	105.5015	34,632
31/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	1456.1300	1406.2600	1.4561	1.4063	1,000
31/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1194.4100	1248.1200	1.1944	1.2481	0
31/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	3763.4500	3683.8800	3.7635	3.6839	1,000
31/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	409.5300	433.5400	0.4095	0.4335	0
31/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	5978.9600	5887.3100	5.9790	5.8873	0
31/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	178.4900	190.4200	0.1785	0.1904	1,000
31/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	8416.2800	8318.3700	8.4163	8.3184	250
31/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	76.0300	81.7000	0.0760	0.0817	0
31/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	8526.7400	8428.6300	8.5267	8.4286	200
31/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	73.1000	78.5700	0.0731	0.0786	0
31/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	8802.6800	8704.1200	8.8027	8.7041	350
31/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	66.3400	71.3600	0.0663	0.0714	0
31/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	11152.4900	11051.3700	11.1525	11.0514	0
31/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	29.7800	32.2400	0.0298	0.0322	250
31/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	11260.5200	11159.3200	11.2605	11.1593	0
31/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	28.7400	31.1200	0.0287	0.0311	200
31/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	11530.0100	11428.6300	11.5300	11.4286	0
31/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	26.3000	28.5000	0.0263	0.0285	350
31/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	13809.7200	13707.0900	13.8097	13.7071	0
31/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	10.3000	11.2500	0.0103	0.0113	250
31/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	13914.0000	13811.3200	13.9140	13.8113	0
31/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	9.6500	10.5500	0.0097	0.0106	200
31/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	14174.1700	14071.3700	14.1742	14.0714	0
31/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	8.1900	8.9700	0.0082	0.0090	350
31/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	14949.7900	14846.7100	14.9498	14.8467	0
31/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	4.9500	5.4500	0.0050	0.0055	0
31/12/2025	R035 On 06-August-26			Bond Future	8.2859	8.3030	107.5297	107.4241	56
31/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1776.7100	1727.3300	1.7767	1.7273	1,000
31/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	1751.4900	1807.7300	1.7515	1.8077	0
31/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	3518.4800	3448.1000	3.5185	3.4481	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	939.8900	975.1300	0.9399	0.9751	0
31/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	3893.2600	3819.7400	3.8933	3.8197	1,000
31/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	837.5800	869.6800	0.8376	0.8697	0
31/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	5570.4800	5486.3800	5.5705	5.4864	200
31/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	519.5200	541.0400	0.5195	0.5410	0
31/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	5978.1700	5892.1300	5.9782	5.8921	0
31/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	465.2300	484.8100	0.4652	0.4848	350
31/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	6029.3300	5943.0600	6.0293	5.9431	250
31/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	458.8500	478.2000	0.4589	0.4782	0
31/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	6906.8400	6817.0700	6.9068	6.8171	0
31/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	364.7100	380.5600	0.3647	0.3806	1,000
31/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	8156.4000	8062.7300	8.1564	8.0627	0
31/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	263.8100	275.7600	0.2638	0.2758	200
31/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	8574.0100	8479.2500	8.5740	8.4793	0
31/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	236.7300	247.5900	0.2367	0.2476	350
31/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	8626.2100	8531.3100	8.6262	8.5313	0
31/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	233.5300	244.2500	0.2335	0.2443	250
31/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	10764.9500	10666.0000	10.7650	10.6660	0
31/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	136.8500	143.5200	0.1369	0.1435	200
31/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	11231.9200	11132.3200	11.2319	11.1323	0
31/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	122.3500	128.3700	0.1224	0.1284	250
31/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	15473.8000	15369.7000	15.4738	15.3697	0
31/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	24.8700	26.3900	0.0249	0.0264	0
31/12/2025	R035 On 05-November-26			Bond Future	8.3356	8.3535	104.9057	104.7980	0
31/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3973.7000	3903.1300	3.9737	3.9031	200
31/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1221.3300	1258.4500	1.2213	1.2585	0
31/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	6297.8900	6213.1600	6.2979	6.2132	0
31/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	687.2000	710.1600	0.6872	0.7102	200
31/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	8756.3600	8662.7600	8.7564	8.6628	0
31/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	391.9300	406.0200	0.3919	0.4060	200
31/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	9901.5700	9805.1400	9.9016	9.8051	0
31/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	304.3500	315.6100	0.3044	0.3156	0
31/12/2025	R035 On 04-February-27			Bond Future	8.3965	8.4152	106.7235	106.6136	0
31/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	4767.8000	4691.8700	4.7678	4.6919	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1189.2000	1223.1600	1.1892	1.2232	0
31/12/2025	R038 On 05-February-26			Bond Future	8.7210	8.7419	119.8837	119.7123	3,763
31/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	19598.3900	19427.0500	19.5984	19.4271	0
31/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R038 On 07-May-26			Bond Future	8.7730	8.7946	116.5519	116.3775	2,395
31/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	18710.4800	18537.0200	18.7105	18.5370	0
31/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	7.8500	8.7800	0.0079	0.0088	0
31/12/2025	R038 On 06-August-26			Bond Future	8.8258	8.8483	118.6757	118.4980	0
31/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	20349.6000	20174.1100	20.3496	20.1741	0
31/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	30.7700	33.0300	0.0308	0.0330	0
31/12/2025	R038 On 05-November-26			Bond Future	8.8869	8.9103	115.2643	115.0831	0
31/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	13379.1700	13213.4300	13.3792	13.2134	0
31/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	320.8000	336.2200	0.3208	0.3362	0
31/12/2025	R038 On 04-February-27			Bond Future	8.9574	8.9818	117.2601	117.0754	0
31/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	6467.0300	6340.0200	6.4670	6.3400	0
31/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	1732.3000	1789.9500	1.7323	1.7900	0
31/12/2025	R053 On 05-February-26			Bond Future	8.9777	9.0136	130.9891	130.5455	34,001
31/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	25655.2800	25211.7300	25.6553	25.2117	0
31/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
31/12/2025	R053 On 07-May-26			Bond Future	9.0214	9.0584	127.4796	127.0281	14,035
31/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	26719.3300	26270.4300	26.7193	26.2704	0
31/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	14.9200	17.4800	0.0149	0.0175	0
31/12/2025	R053 On 06-August-26			Bond Future	9.0655	9.1035	129.8026	129.3427	0
31/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	30726.2100	30270.4500	30.7262	30.2705	0
31/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	34.9400	39.0500	0.0349	0.0391	0
31/12/2025	R053 On 05-November-26			Bond Future	9.1147	9.1538	126.2071	125.7389	0
31/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	21968.0800	21537.0500	21.9681	21.5371	0
31/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	536.7200	573.8400	0.5367	0.5738	0
31/12/2025	R053 On 04-February-27			Bond Future	9.1699	9.2103	128.3926	127.9158	0
31/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	11205.9000	10849.7300	11.2059	10.8497	0
31/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2086.5500	2207.2000	2.0866	2.2072	0
31/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
31/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	49.4900	50.1700	0.0495	0.0502	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	49.4900	50.1700	0.0495	0.0502	0
31/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
31/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	93.0200	93.3900	0.0930	0.0934	0
31/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	93.0200	93.3900	0.0930	0.0934	0
31/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
31/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	83.1100	83.3000	0.0831	0.0833	0
31/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	83.1100	83.3000	0.0831	0.0833	0
31/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
31/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	49.0000	49.0800	0.0490	0.0491	0
31/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	49.0000	49.0800	0.0490	0.0491	0
31/12/2025	R202 On 05-February-26			Bond Future	293.6029	293.6173	293.6029	293.6173	565
31/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15782.9100	15797.2700	15.7829	15.7973	0
31/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R202 On 07-May-26			Bond Future	298.9450	298.9595	298.9450	298.9595	460
31/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21394.9900	21409.5400	21.3950	21.4095	0
31/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R202 On 06-August-26			Bond Future	299.0662	299.0804	299.0662	299.0804	0
31/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20206.1800	20220.3800	20.2062	20.2204	0
31/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R202 On 05-November-26			Bond Future	304.3530	304.3667	304.3530	304.3667	0
31/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23892.9700	23906.7200	23.8930	23.9067	0
31/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R202 On 04-February-27			Bond Future	304.2217	304.2344	304.2217	304.2344	0
31/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9491.7300	9504.4100	9.4917	9.5044	0
31/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R209 On 05-February-26			Bond Future	8.4015	8.4222	87.7839	87.6575	34,901
31/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	13772.0400	13645.6900	13.7720	13.6457	0
31/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R209 On 07-May-26			Bond Future	8.4416	8.4631	86.2086	86.0800	6,551
31/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	14043.8900	13915.8600	14.0439	13.9159	0
31/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	5.1200	5.7300	0.0051	0.0057	0
31/12/2025	R209 On 06-August-26			Bond Future	8.4823	8.5046	87.7796	87.6486	3,673
31/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	15133.4700	15003.9700	15.1335	15.0040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	20.3700	21.9000	0.0204	0.0219	0
31/12/2025	R209 On 05-November-26			Bond Future	8.5309	8.5540	86.1608	86.0272	0
31/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	9851.9100	9730.9400	9.8519	9.7309	0
31/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	278.2000	290.8600	0.2782	0.2909	0
31/12/2025	R209 On 04-February-27			Bond Future	8.5883	8.6124	87.6536	87.5175	0
31/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4983.8100	4887.9600	4.9838	4.8880	0
31/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1185.2000	1225.5300	1.1852	1.2255	0
31/12/2025	R210 On 05-February-26			Bond Future	258.0900	258.1022	258.0900	258.1022	534
31/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	4990.0200	5002.1600	4.9900	5.0022	0
31/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R210 On 07-May-26			Bond Future	259.3198	259.3322	259.3198	259.3322	918
31/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	3919.8100	3932.1500	3.9198	3.9322	0
31/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R210 On 06-August-26			Bond Future	264.1082	264.1204	264.1082	264.1204	0
31/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4268.1800	4280.4400	4.2682	4.2804	0
31/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R210 On 05-November-26			Bond Future	265.2577	265.2693	265.2577	265.2693	0
31/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	11927.7000	11939.2700	11.9277	11.9393	0
31/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R210 On 04-February-27			Bond Future	269.9186	269.9296	269.9186	269.9296	0
31/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	3888.5700	3899.5500	3.8886	3.8996	0
31/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R213 On 05-February-26			Bond Future	7.5295	7.5605	100.9556	100.8292	18,735
31/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	9085.4400	8958.9800	9.0854	8.9590	0
31/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R213 On 07-May-26			Bond Future	7.5435	7.5764	99.2173	99.0886	65,316
31/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	8380.7700	8253.2600	8.3808	8.2533	0
31/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	8.2000	9.4400	0.0082	0.0094	0
31/12/2025	R213 On 06-August-26			Bond Future	7.5557	7.5908	101.0255	100.8943	0
31/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	7661.0100	7534.7000	7.6610	7.5347	0
31/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	51.6400	56.5200	0.0516	0.0565	0
31/12/2025	R213 On 05-November-26			Bond Future	7.5861	7.6236	99.2390	99.1052	0
31/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	4368.0800	4256.3700	4.3681	4.2564	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	318.4500	340.4900	0.3185	0.3405	0
31/12/2025	R213 On 04-February-27			Bond Future	7.6318	7.6721	100.9592	100.8228	0
31/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	2445.9300	2354.6500	2.4459	2.3547	0
31/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	743.6300	788.7100	0.7436	0.7887	0
31/12/2025	R214 On 05-February-26			Bond Future	9.0158	9.0468	82.4171	82.2025	11,294
31/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	13641.9500	13427.3700	13.6420	13.4274	0
31/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
31/12/2025	R214 On 07-May-26			Bond Future	9.0642	9.0961	80.5996	80.3812	30,864
31/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	14669.8200	14453.3600	14.6698	14.4534	0
31/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	13.7200	15.6600	0.0137	0.0157	0
31/12/2025	R214 On 06-August-26			Bond Future	9.1138	9.1467	82.0684	81.8459	0
31/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	16479.0000	16259.9600	16.4790	16.2600	0
31/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	36.4000	39.8600	0.0364	0.0399	0
31/12/2025	R214 On 05-November-26			Bond Future	9.1718	9.2057	80.2045	79.9779	0
31/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	11198.1900	10993.0300	11.1982	10.9930	0
31/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	344.7900	366.2000	0.3448	0.3662	0
31/12/2025	R214 On 04-February-27			Bond Future	9.2380	9.2731	81.5944	81.3636	0
31/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	5643.1500	5480.9700	5.6432	5.4810	0
31/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1440.2300	1508.8200	1.4402	1.5088	0
31/12/2025	R248 On 05-February-26			Bond Future	9.1405	9.1765	100.2544	99.9262	243,327
31/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	227.1600	181.6900	0.2272	0.1817	1,940
31/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	2465.7600	2748.5300	2.4658	2.7485	0
31/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	2646.8600	2401.6500	2.6469	2.4017	1,940
31/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	320.7200	403.7500	0.3207	0.4038	0
31/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	3397.6900	3126.8300	3.3977	3.1268	0
31/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	199.1800	256.5600	0.1992	0.2566	0
31/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	4579.4000	4282.9900	4.5794	4.2830	12,500
31/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	96.5800	128.4100	0.0966	0.1284	0
31/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	6589.4300	6272.5400	6.5894	6.2725	0
31/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	28.8100	40.1600	0.0288	0.0402	1,940
31/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	7388.3200	7067.5600	7.3883	7.0676	0
31/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	17.8800	25.3600	0.0179	0.0254	0
31/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	11098.2600	10771.0300	11.0983	10.7710	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	1.9300	2.9400	0.0019	0.0029	0
31/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	17946.9300	17618.7000	17.9469	17.6187	0
31/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
31/12/2025	R248 On 07-May-26			Bond Future	9.1882	9.2252	97.6159	97.2819	44,331
31/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	19153.0800	18821.8800	19.1531	18.8219	0
31/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	17.5200	20.3300	0.0175	0.0203	0
31/12/2025	R248 On 06-August-26			Bond Future	9.2370	9.2751	99.3949	99.0546	0
31/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	22577.6700	22241.0500	22.5777	22.2411	0
31/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	32.0100	35.6500	0.0320	0.0357	0
31/12/2025	R248 On 05-November-26			Bond Future	9.2931	9.3324	96.6923	96.3458	0
31/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	15888.7600	15571.4200	15.8888	15.5714	0
31/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	421.2500	450.3500	0.4213	0.4504	0
31/12/2025	R248 On 04-February-27			Bond Future	9.3568	9.3973	98.3675	98.0147	0
31/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	8051.4100	7796.7700	8.0514	7.7968	0
31/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	1824.1300	1922.2800	1.8241	1.9223	0
31/12/2025	R2R9 On 05-February-26			Bond Future	8.8869	8.9027	111.1574	111.0297	0
31/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	98166.8900	98039.1800	98.1669	98.0392	0
31/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R2R9 On 07-May-26			Bond Future	8.9412	8.9576	108.1742	108.0442	0
31/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	97324.4900	97194.5400	97.3245	97.1945	0
31/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R2R9 On 06-August-26			Bond Future	8.9967	9.0137	110.1454	110.0129	0
31/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	97025.9300	96893.4300	97.0259	96.8934	0
31/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R2R9 On 05-November-26			Bond Future	9.0598	9.0774	107.0892	106.9542	0
31/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	96119.1400	95984.0900	96.1191	95.9841	0
31/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R2R9 On 04-February-27			Bond Future	9.1319	9.1502	108.9436	108.8058	0
31/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	6696.0500	6594.5800	6.6961	6.5946	0
31/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1205.0100	1241.3000	1.2050	1.2413	0
31/12/2025	R4R2 On 05-February-26			Bond Future	9.0924	9.1234	112.3292	112.0531	1,937
31/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	99053.9900	98777.8900	99.0540	98.7779	0
31/12/2025	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
31/12/2025	R4R2 On 07-May-26			Bond Future	9.1482	9.1803	109.2410	108.9599	0
31/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	98151.9200	97870.8300	98.1519	97.8708	0
31/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R4R2 On 06-August-26			Bond Future	9.2050	9.2381	111.2317	110.9454	0
31/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	97814.4100	97528.0800	97.8144	97.5281	0
31/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R4R2 On 05-November-26			Bond Future	9.2686	9.3029	108.0684	107.7768	0
31/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	96845.8300	96554.1800	96.8458	96.5542	0
31/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2025	R4R2 On 04-February-27			Bond Future	9.3404	9.3759	109.9396	109.6426	0
31/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	7621.2300	7397.2200	7.6212	7.3972	0
31/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1290.0300	1363.0400	1.2900	1.3630	0
31/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0