



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 AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/12/2025 TO: 15/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	2029 On 05-February-26			Bond Future	144.80	144.9598	144.7992	144.9598	1,850.00
15/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4689	5	5	5	0.00
15/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2029 On 07-May-26			Bond Future	145.96	146.1260	145.9627	146.1260	2,542.00
15/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4143	4	4	4	0.00
15/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2029 On 06-August-26			Bond Future	148.63	148.8003	148.6342	148.8003	0.00
15/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4534	5	5	5	0.00
15/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2029 On 05-November-26			Bond Future	149.78	149.9448	149.7768	149.9448	0.00
15/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2217	2	2	2	0.00
15/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	2029 On 04-February-27			Bond Future	152.39	152.5599	152.3894	152.5599	0.00
15/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2669	3	3	3	0.00
15/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2030 On 05-February-26			Bond Future	7.56	101.5252	101.6861	101.5252	164,130.00
15/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6307	6	6	6	0.00
15/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2030 On 07-May-26			Bond Future	7.60	103.3393	103.5032	103.3393	5,487.00
15/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5598	5	6	5	0.00
15/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	908	1	1	1	1,000.00
15/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1394	1	1	1	0.00
15/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	181	0	0	0	1,000.00
15/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	541	1	1	1	0.00
15/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	357	0	0	0	1,000.00
15/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1431	2	1	2	0.00
15/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	23	0	0	0	0.00
15/12/2025	2030 On 06-August-26			Bond Future	7.63	101.1963	101.3633	101.1963	19,282.00
15/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4767	5	5	5	0.00
15/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	295	0	0	0	1,000.00
15/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1024	1	1	1	1,000.00
15/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1773	2	2	2	0.00
15/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	488	1	0	1	1,000.00
15/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	785	1	1	1	0.00
15/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1575	2	2	2	0.00
15/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	108	0	0	0	0.00
15/12/2025	2030 On 05-November-26			Bond Future	7.67	102.9577	103.1279	102.9577	0.00
15/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2480	2	2	2	0.00
15/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	468	1	0	1	0.00
15/12/2025	2030 On 04-February-27			Bond Future	7.73	100.7215	100.8949	100.7215	0.00
15/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1256	1	1	1	0.00
15/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	1026	1	1	1	0.00
15/12/2025	2031 On 05-February-26			Bond Future	112.63	112.7318	112.6264	112.7318	1,156.00
15/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	929	1	1	1	0.00
15/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	63	0	0	0	0.00
15/12/2025	2031 On 07-May-26			Bond Future	114.67	114.7737	114.6665	114.7737	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1038	1	1	1	0.00
15/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	212	0	0	0	0.00
15/12/2025	2031 On 06-August-26			Bond Future	114.34	114.4511	114.3427	114.4511	680.00
15/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	960	1	1	1	0.00
15/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	427	0	0	0	0.00
15/12/2025	2031 On 05-November-26			Bond Future	116.36	116.4702	116.3601	116.4702	0.00
15/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	4872	5	5	5	0.00
15/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
15/12/2025	2031 On 04-February-27			Bond Future	115.93	116.0429	115.9330	116.0429	0.00
15/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	693	1	1	1	0.00
15/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	940	1	1	1	0.00
15/12/2025	2032 On 05-February-26			Bond Future	7.97	104.1885	104.3149	104.1885	127,196.00
15/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9885	10	10	10	0.00
15/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2032 On 07-May-26			Bond Future	8.01	101.8913	102.0201	101.8913	37,710.00
15/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9339	9	9	9	0.00
15/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	23	0	0	0	0.00
15/12/2025	2032 On 06-August-26			Bond Future	8.06	103.7312	103.8625	103.7312	0.00
15/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8828	9	9	9	0.00
15/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	83	0	0	0	0.00
15/12/2025	2032 On 05-November-26			Bond Future	8.11	101.3796	101.5134	101.3796	0.00
15/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4875	5	5	5	0.00
15/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	472	1	0	1	0.00
15/12/2025	2032 On 04-February-27			Bond Future	8.18	103.1218	103.2582	103.1218	0.00
15/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2510	2	3	2	0.00
15/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1284	1	1	1	0.00
15/12/2025	2033 On 05-February-26			Bond Future	142.36	142.6854	142.3566	142.6854	2,698.00
15/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9477	10	9	10	0.00
15/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2033 On 07-May-26			Bond Future	143.37	143.7080	143.3734	143.7080	10,592.00
15/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8213	9	8	9	0.00
15/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2033 On 06-August-26			Bond Future	146.00	146.3380	145.9976	146.3380	0.00
15/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11748	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2033 On 05-November-26			Bond Future	146.99	147.3358	146.9903	147.3358	0.00
15/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9730	10	10	10	0.00
15/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2033 On 04-February-27			Bond Future	149.55	149.9056	149.5544	149.9056	0.00
15/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	6844	7	7	7	0.00
15/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2037 On 05-February-26			Bond Future	8.81	97.8815	98.0953	97.8815	122,427.00
15/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14682	14	15	14	0.00
15/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20274	20	20	20	0.00
15/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	13014	13	13	13	1,970.00
15/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18195	18	18	18	0.00
15/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15553	15	16	15	0.00
15/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11590	11	12	11	0.00
15/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22517	22	23	22	0.00
15/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15769	16	16	16	1,030.00
15/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5599	5	6	5	0.00
15/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8345	8	8	8	0.00
15/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	11	0	0	0	11,500.00
15/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	53	0	0	0	11,500.00
15/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
15/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	2	0	0	0	0.00
15/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
15/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	1	0	0	0	0.00
15/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2037 On 07-May-26			Bond Future	8.87	99.6306	99.8482	99.6306	87,488.00
15/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14784	15	15	15	0.00
15/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20301	20	20	20	0.00
15/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12791	13	13	13	142.00
15/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2102	2	2	2	1,500.00
15/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4568	4	5	4	1,500.00

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15/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7784	8	8	8	0.00
15/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	189	0	0	0	1,500.00
15/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	496	1	0	1	0.00
15/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1208	1	1	1	0.00
15/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
15/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	47	0	0	0	0.00
15/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	18	0	0	0	0.00
15/12/2025	2037 On 06-August-26			Bond Future	8.93	97.1700	97.3917	97.1700	2,539.00
15/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16248	16	16	16	0.00
15/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	14158	14	14	14	0.00
15/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	11016	11	11	11	0.00
15/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7366	7	7	7	2,541.00
15/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	239	0	0	0	2,541.00
15/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	527	1	1	1	0.00
15/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	99	0	0	0	2,541.00
15/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	43	0	0	0	0.00
15/12/2025	2037 On 05-November-26			Bond Future	8.99	98.8610	99.0868	98.8610	0.00
15/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10277	10	10	10	0.00
15/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11357	11	11	11	0.00
15/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8275	8	8	8	0.00
15/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4480	4	4	4	4,490.00
15/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	706	1	1	1	4,490.00
15/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1521	2	2	2	0.00
15/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	403	0	0	0	4,490.00
15/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	487	1	0	1	0.00
15/12/2025	2037 On 04-February-27			Bond Future	9.07	96.3036	96.5336	96.3036	0.00
15/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4521	4	5	4	0.00
15/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1777	2	2	2	0.00
15/12/2025	2038 On 05-February-26			Bond Future	157.47	157.4682	157.4654	157.4682	2,539.00
15/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14265	14	14	14	0.00
15/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2038 On 07-May-26			Bond Future	160.32	160.3207	160.3176	160.3207	440.00
15/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15788	16	16	16	0.00
15/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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15/12/2025	2038 On 06-August-26			Bond Future	161.05	161.0547	161.0526	161.0547	0.00
15/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16333	16	16	16	0.00
15/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2038 On 05-November-26			Bond Future	163.90	163.8969	163.8951	163.8969	0.00
15/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17585	18	18	18	0.00
15/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2038 On 04-February-27			Bond Future	164.52	164.5238	164.5241	164.5238	0.00
15/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10694	11	11	11	0.00
15/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2040 On 05-February-26			Bond Future	9.20	98.4774	98.7177	98.4774	75,058.00
15/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15598	15	16	15	0.00
15/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13525	13	14	13	0.00
15/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8352	8	8	8	680.00
15/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10990	11	11	11	0.00
15/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	25111	25	25	25	0.00
15/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17539	17	18	17	475.00
15/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4619	4	5	4	14,000.00
15/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7611	7	8	7	0.00
15/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	542	0	1	0	13,500.00
15/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1076	1	1	1	14,000.00
15/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	2079	2	2	2	0.00
15/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	528	1	1	1	13,500.00
15/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1046	1	1	1	0.00
15/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1675	2	2	2	0.00
15/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	26	0	0	0	14,000.00
15/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	126	0	0	0	0.00
15/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
15/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	4	0	0	0	8,180.00
15/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	1	0	0	0	680.00
15/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	18	0	0	0	0.00
15/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2040 On 07-May-26			Bond Future	9.26	100.2371	100.4818	100.2371	0.00
15/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	16083	16	16	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12841	13	13	13	0.00
15/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19184	19	19	19	0.00
15/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16371	16	16	16	0.00
15/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10260	10	10	10	1,460.00
15/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20863	21	21	21	0.00
15/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18130	18	18	18	0.00
15/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	10	0	0	0	0.00
15/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	95	0	0	0	0.00
15/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	2	0	0	0	0.00
15/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	24	0	0	0	1,460.00
15/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	174	0	0	0	0.00
15/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	6	0	0	0	1,460.00
15/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	27	0	0	0	0.00
15/12/2025	2040 On 06-August-26			Bond Future	9.33	97.5368	97.7860	97.5368	7,265.00
15/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18400	18	18	18	0.00
15/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	48	0	0	0	0.00
15/12/2025	2040 On 05-November-26			Bond Future	9.40	99.2341	99.4879	99.2341	0.00
15/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11698	11	12	11	0.00
15/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12886	13	13	13	0.00
15/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9482	9	9	9	0.00
15/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5263	5	5	5	2,300.00
15/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	768	1	1	1	2,300.00
15/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1616	2	2	2	0.00
15/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	446	0	0	0	2,300.00
15/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	536	1	1	1	0.00
15/12/2025	2040 On 04-February-27			Bond Future	9.48	96.4324	96.6909	96.4324	0.00
15/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5324	5	5	5	0.00
15/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2150	2	2	2	0.00
15/12/2025	2043 On 05-February-26			Bond Future	122.19	122.9141	122.1920	122.9141	0.00
15/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12532	13	13	13	0.00
15/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2043 On 07-May-26			Bond Future	124.41	125.1405	124.4054	125.1405	0.00
15/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12705	13	13	13	0.00
15/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	2043 On 06-August-26			Bond Future	123.83	124.5763	123.8287	124.5763	0.00
15/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12950	14	13	14	0.00
15/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
15/12/2025	2043 On 05-November-26			Bond Future	126.01	126.7739	126.0134	126.7739	0.00
15/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13180	14	13	14	0.00
15/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	7	0	0	0	0.00
15/12/2025	2043 On 04-February-27			Bond Future	125.32	126.0887	125.3173	126.0887	0.00
15/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7943	9	8	9	0.00
15/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	256	0	0	0	0.00
15/12/2025	2044 On 05-February-26			Bond Future	9.40	94.4272	94.6839	94.4272	60,313.00
15/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15532	15	16	15	0.00
15/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	15157	15	15	15	0.00
15/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14842	15	15	15	0.00
15/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13564	13	14	13	0.00
15/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	11250	11	11	11	9,000.00
15/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5413	5	5	5	9,000.00
15/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4912	5	5	5	0.00
15/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	128	0	0	0	0.00
15/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	99	0	0	0	0.00
15/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	2	0	0	0	4,500.00
15/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	1	0	0	0	9,000.00
15/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	1	0	0	0	4,500.00
15/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	6	0	0	0	0.00
15/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	1	0	0	0	0.00
15/12/2025	2044 On 07-May-26			Bond Future	9.46	96.1144	96.3758	96.1144	65,342.00
15/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16463	16	16	16	0.00
15/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	5010	5	5	5	0.00
15/12/2025	2044 On 07-May-26		Call	Bond Future	1006.37	0.9545	1.0064	0.9545	0.00
15/12/2025	2044 On 07-May-26		Put	Bond Future	4630.54	4.8401	4.6305	4.8401	0.00
15/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	767	1	1	1	15,000.00
15/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	39	0	0	0	0.00
15/12/2025	2044 On 06-August-26			Bond Future	9.53	93.4650	93.7313	93.4650	7,681.00
15/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19456	19	19	19	0.00
15/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	54	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	2044 On 05-November-26			Bond Future	9.59	95.0914	95.3626	95.0914	0.00
15/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12926	13	13	13	0.00
15/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	536	1	1	1	0.00
15/12/2025	2044 On 04-February-27			Bond Future	9.67	92.3437	92.6198	92.3437	0.00
15/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	6022	6	6	6	0.00
15/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2171	2	2	2	0.00
15/12/2025	2046 On 05-February-26			Bond Future	141.00	141.2104	140.9983	141.2104	12,410.00
15/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19348	20	19	20	0.00
15/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2046 On 07-May-26			Bond Future	141.26	141.4749	141.2592	141.4749	5,789.00
15/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16309	17	16	17	0.00
15/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2046 On 06-August-26			Bond Future	143.84	144.0639	143.8444	144.0639	0.00
15/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21464	22	21	22	0.00
15/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2046 On 05-November-26			Bond Future	144.06	144.2777	144.0558	144.2777	0.00
15/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18576	19	19	19	0.00
15/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2046 On 04-February-27			Bond Future	146.57	146.7929	146.5674	146.7929	0.00
15/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15477	16	15	16	0.00
15/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2050 On 05-February-26			Bond Future	142.37	142.3778	142.3750	142.3778	11,608.00
15/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19555	20	20	20	0.00
15/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2050 On 07-May-26			Bond Future	144.95	144.9568	144.9542	144.9568	4,988.00
15/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20884	21	21	21	0.00
15/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2050 On 06-August-26			Bond Future	145.16	145.1592	145.1571	145.1592	0.00
15/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21887	22	22	22	0.00
15/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2050 On 05-November-26			Bond Future	147.72	147.7207	147.7192	147.7207	0.00
15/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23879	24	24	24	0.00
15/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
15/12/2025	2050 On 04-February-27			Bond Future	147.81	147.8105	147.8109	147.8105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	15421	15	15	15	0.00
15/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
15/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	AL37 On 05-February-26			Index Future	1257.09	1255.2880	1257.0900	1255.2880	0.00
15/12/2025	AL37 On 07-May-26			Index Future	1279.56	1277.7190	1279.5550	1277.7190	0.00
15/12/2025	AL37 On 06-August-26			Index Future	1302.43	1300.5520	1302.4270	1300.5520	0.00
15/12/2025	AL37 On 05-November-26			Index Future	1325.39	1323.4700	1325.3870	1323.4700	0.00
15/12/2025	AL37 On 04-February-27			Index Future	1348.24	1346.2740	1348.2350	1346.2740	0.00
15/12/2025	AL7T On 05-February-26			Index Future	1617.11	1613.8930	1617.1070	1613.8930	0.00
15/12/2025	AL7T On 07-May-26			Index Future	1646.01	1642.7320	1646.0060	1642.7320	0.00
15/12/2025	AL7T On 06-August-26			Index Future	1675.43	1672.0880	1675.4280	1672.0880	0.00
15/12/2025	AL7T On 05-November-26			Index Future	1704.96	1701.5530	1704.9630	1701.5530	0.00
15/12/2025	AL7T On 04-February-27			Index Future	1734.36	1730.8710	1734.3550	1730.8710	0.00
15/12/2025	ALBI On 05-February-26			Index Future	1360.72	1357.9430	1360.7230	1357.9430	79.00
15/12/2025	ALBI On 07-May-26			Index Future	1385.04	1382.2090	1385.0410	1382.2090	0.00
15/12/2025	ALBI On 06-August-26			Index Future	1409.80	1406.9090	1409.7970	1406.9090	0.00
15/12/2025	ALBI On 05-November-26			Index Future	1434.65	1431.7010	1434.6500	1431.7010	0.00
15/12/2025	ALBI On 04-February-27			Index Future	1459.38	1456.3700	1459.3820	1456.3700	0.00
15/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	ES33 On 05-February-26			Bond Future	8.91	95.2670	95.4038	95.2670	0.00
15/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12208	12	12	12	0.00
15/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
15/12/2025	ES33 On 07-May-26			Bond Future	8.98	93.1993	93.3387	93.1993	0.00
15/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12458	12	12	12	0.00
15/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
15/12/2025	ES33 On 06-August-26			Bond Future	9.05	94.9045	95.0466	94.9045	0.00
15/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13178	13	13	13	0.00
15/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
15/12/2025	ES33 On 05-November-26			Bond Future	9.14	92.7868	92.9317	92.7868	0.00
15/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7603	7	8	7	0.00
15/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
15/12/2025	ES33 On 04-February-27			Bond Future	9.25	94.4019	94.5496	94.4019	0.00
15/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	2053	2	2	2	0.00
15/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
15/12/2025	ES42 On 05-February-26			Bond Future	9.63	93.0804	93.3172	93.0804	0.00
15/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14717	14	15	14	0.00
15/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
15/12/2025	ES42 On 07-May-26			Bond Future	9.70	90.5021	90.7432	90.5021	0.00
15/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	16102	16	16	16	0.00
15/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
15/12/2025	ES42 On 06-August-26			Bond Future	9.77	92.1576	92.4033	92.1576	0.00
15/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17929	18	18	18	0.00
15/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
15/12/2025	ES42 On 05-November-26			Bond Future	9.85	89.5196	89.7698	89.5196	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11805	12	12	12	0.00
15/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
15/12/2025	ES42 On 04-February-27			Bond Future	9.94	91.0761	91.3310	91.0761	0.00
15/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2471	2	2	2	0.00
15/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
15/12/2025	GOVI On 05-February-26			GOVI	1335.43	1332.7000	1335.4280	1332.7000	606.00
15/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1854280	183	185	183	0.00
15/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
15/12/2025	GOVI On 07-May-26			GOVI	1359.29	1356.5150	1359.2930	1356.5150	42.00
15/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1822930	180	182	180	0.00
15/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
15/12/2025	GOVI On 06-August-26			GOVI	1383.59	1380.7550	1383.5900	1380.7550	0.00
15/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1945900	192	195	192	0.00
15/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
15/12/2025	GOVI On 05-November-26			GOVI	1407.98	1405.0870	1407.9810	1405.0870	0.00
15/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1309810	128	131	128	0.00
15/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
15/12/2025	GOVI On 04-February-27			GOVI	1432.25	1429.2970	1432.2520	1429.2970	0.00
15/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	632520	60	63	60	0.00
15/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
15/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/12/2025	I258 On 05-February-26			Bond Future	128.49	128.3864	128.4927	128.3864	0.00
15/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16843	17	17	17	0.00
15/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
15/12/2025	I258 On 07-May-26			Bond Future	130.82	130.7119	130.8203	130.7119	0.00
15/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	17091	17	17	17	0.00
15/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
15/12/2025	I258 On 06-August-26			Bond Future	130.36	130.2498	130.3611	130.2498	0.00
15/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17420	17	17	17	0.00
15/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	9	0	0	0	0.00
15/12/2025	I258 On 05-November-26			Bond Future	132.66	132.5475	132.6612	132.5475	0.00
15/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17744	18	18	18	0.00
15/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	33	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	I258 On 04-February-27			Bond Future	132.08	131.9631	132.0811	131.9631	0.00
15/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13494	13	13	13	0.00
15/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	313	0	0	0	0.00
15/12/2025	IGOV On 05-February-26			Index Future	433.43	433.9250	433.4300	433.9250	242.00
15/12/2025	IGOV On 07-May-26			Index Future	441.28	441.7850	441.2810	441.7850	8.00
15/12/2025	IGOV On 06-August-26			Index Future	449.27	449.7840	449.2730	449.7840	0.00
15/12/2025	IGOV On 05-November-26			Index Future	457.30	457.8120	457.2950	457.8120	0.00
15/12/2025	IGOV On 04-February-27			Index Future	465.28	465.8010	465.2790	465.8010	0.00
15/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
15/12/2025	R033 On 05-February-26			Bond Future	8.11	113.5362	113.7143	113.5362	13,330.00
15/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12509	12	13	12	0.00
15/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	5	0	0	0	0.00
15/12/2025	R033 On 07-May-26			Bond Future	8.16	110.5228	110.7041	110.5228	0.00
15/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11552	11	12	11	0.00
15/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	136	0	0	0	0.00
15/12/2025	R033 On 06-August-26			Bond Future	8.20	112.5186	112.7033	112.5186	0.00
15/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10758	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	509	1	1	1	0.00
15/12/2025	R033 On 05-November-26			Bond Future	8.26	109.4378	109.6260	109.4378	0.00
15/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6632	7	7	7	0.00
15/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1283	1	1	1	0.00
15/12/2025	R033 On 04-February-27			Bond Future	8.33	111.3178	111.5096	111.3178	0.00
15/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4218	4	4	4	0.00
15/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2639	3	3	3	0.00
15/12/2025	R035 On 05-February-26			Bond Future	8.40	106.7583	106.9576	106.7583	84,027.00
15/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13863	14	14	14	0.00
15/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11994	12	12	12	2,000.00
15/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14649	14	15	14	2,000.00
15/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	22017	22	22	22	0.00
15/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14960	15	15	15	0.00
15/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15835	16	16	16	0.00
15/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13228	13	13	13	0.00
15/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10517	10	11	10	250.00
15/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5270	5	5	5	0.00
15/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2975	3	3	3	0.00
15/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1868	2	2	2	350.00
15/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4630	4	5	4	0.00
15/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7529	7	8	7	0.00
15/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	1026	1	1	1	0.00
15/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	708	1	1	1	16,000.00
15/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	8	0	0	0	350.00
15/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	52	0	0	0	350.00
15/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	353	0	0	0	0.00
15/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	34	0	0	0	16,000.00
15/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	158	0	0	0	0.00
15/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
15/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	1	0	0	0	0.00
15/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
15/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
15/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R035 On 07-May-26			Bond Future	8.45	104.1648	104.3678	104.1648	33,773.00
15/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13722	14	14	14	0.00
15/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12692	12	13	12	0.00
15/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	10063	10	10	10	0.00
15/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7378	7	7	7	200.00
15/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12951	13	13	13	0.00
15/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10329	10	10	10	0.00
15/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7647	7	8	7	350.00
15/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12589	12	13	12	0.00
15/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9956	10	10	10	0.00
15/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7270	7	7	7	250.00
15/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	947	1	1	1	1,000.00
15/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2880	3	3	3	1,000.00
15/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4927	5	5	5	0.00
15/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	364	0	0	0	1,000.00
15/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1923	2	2	2	0.00
15/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	764	1	1	1	0.00
15/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	71	0	0	0	250.00
15/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	168	0	0	0	0.00
15/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	27	0	0	0	250.00
15/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	63	0	0	0	350.00
15/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	148	0	0	0	0.00
15/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	22	0	0	0	350.00
15/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	68	0	0	0	200.00
15/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	162	0	0	0	0.00
15/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	25	0	0	0	200.00
15/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	14	0	0	0	0.00
15/12/2025	R035 On 06-August-26			Bond Future	8.49	106.0461	106.2529	106.0461	56.00
15/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14219	14	14	14	0.00
15/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	10038	10	10	10	0.00
15/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7498	7	7	7	0.00
15/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9580	9	10	9	0.00
15/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	7045	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1239	1	1	1	1,000.00
15/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	3053	3	3	3	1,000.00
15/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5849	6	6	6	0.00
15/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7447	7	7	7	0.00
15/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4969	5	5	5	0.00
15/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2719	3	3	3	350.00
15/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	5018	5	5	5	250.00
15/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4588	4	5	4	200.00
15/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	733	1	1	1	350.00
15/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1417	2	1	2	0.00
15/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	387	0	0	0	350.00
15/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	583	1	1	1	1,000.00
15/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1274	1	1	1	0.00
15/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2491	3	2	3	0.00
15/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	429	0	0	0	200.00
15/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	814	1	1	1	0.00
15/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	229	0	0	0	200.00
15/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	382	0	0	0	250.00
15/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	724	1	1	1	0.00
15/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	205	0	0	0	250.00
15/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	47	0	0	0	0.00
15/12/2025	R035 On 05-November-26			Bond Future	8.55	103.3933	103.6039	103.3933	0.00
15/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8746	9	9	9	0.00
15/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7638	7	8	7	0.00
15/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5296	5	5	5	0.00
15/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3155	3	3	3	200.00
15/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	987	1	1	1	200.00
15/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1704	2	2	2	0.00
15/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	575	1	1	1	200.00
15/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	451	0	0	0	0.00
15/12/2025	R035 On 04-February-27			Bond Future	8.63	105.1706	105.3853	105.1706	0.00
15/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3859	4	4	4	0.00
15/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1619	2	2	2	0.00
15/12/2025	R038 On 05-February-26			Bond Future	8.90	118.2129	118.4653	118.2129	3,763.00

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15/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	18180	18	18	18	0.00
15/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R038 On 07-May-26			Bond Future	8.95	114.8418	115.0989	114.8418	2,395.00
15/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	17270	17	17	17	0.00
15/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	20	0	0	0	0.00
15/12/2025	R038 On 06-August-26			Bond Future	9.02	116.9156	117.1774	116.9156	0.00
15/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18874	19	19	19	0.00
15/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	53	0	0	0	0.00
15/12/2025	R038 On 05-November-26			Bond Future	9.09	113.4702	113.7368	113.4702	0.00
15/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11993	12	12	12	0.00
15/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	462	0	0	0	0.00
15/12/2025	R038 On 04-February-27			Bond Future	9.17	115.4192	115.6908	115.4192	0.00
15/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5419	5	5	5	0.00
15/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2254	2	2	2	0.00
15/12/2025	R053 On 05-February-26			Bond Future	9.20	128.0300	128.3404	128.0300	33,905.00
15/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	23007	23	23	23	0.00
15/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R053 On 07-May-26			Bond Future	9.25	124.4574	124.7734	124.4574	14,035.00
15/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	24039	24	24	24	0.00
15/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	41	0	0	0	0.00
15/12/2025	R053 On 06-August-26			Bond Future	9.30	126.7047	127.0267	126.7047	0.00
15/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27982	28	28	28	0.00
15/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	66	0	0	0	0.00
15/12/2025	R053 On 05-November-26			Bond Future	9.35	123.0519	123.3797	123.0519	0.00
15/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	19280	19	19	19	0.00
15/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	676	1	1	1	0.00
15/12/2025	R053 On 04-February-27			Bond Future	9.42	125.1655	125.4994	125.1655	0.00
15/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	9103	9	9	9	0.00
15/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2877	3	3	3	0.00
15/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
15/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	59	0	0	0	0.00
15/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	59	0	0	0	0.00
15/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
15/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	99	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	99	0	0	0	0.00
15/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
15/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	86	0	0	0	0.00
15/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	86	0	0	0	0.00
15/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
15/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	50	0	0	0	0.00
15/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	50	0	0	0	0.00
15/12/2025	R202 On 05-February-26			Bond Future	293.44	293.9494	293.4413	293.9494	565.00
15/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15621	16	16	16	0.00
15/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R202 On 07-May-26			Bond Future	298.76	299.2741	298.7570	299.2741	460.00
15/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21207	22	21	22	0.00
15/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R202 On 06-August-26			Bond Future	298.81	299.3342	298.8092	299.3342	0.00
15/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	19949	20	20	20	0.00
15/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R202 On 05-November-26			Bond Future	304.08	304.6168	304.0832	304.6168	0.00
15/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23623	24	24	24	0.00
15/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R202 On 04-February-27			Bond Future	303.89	304.4305	303.8918	304.4305	0.00
15/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9162	10	9	10	0.00
15/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R209 On 05-February-26			Bond Future	8.59	86.4664	86.6224	86.4664	34,854.00
15/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12611	12	13	12	0.00
15/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R209 On 07-May-26			Bond Future	8.64	84.8607	85.0196	84.8607	6,551.00
15/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12864	13	13	13	0.00
15/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	14	0	0	0	0.00
15/12/2025	R209 On 06-August-26			Bond Future	8.69	86.3932	86.5550	86.3932	3,673.00
15/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13927	14	14	14	0.00
15/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	39	0	0	0	0.00
15/12/2025	R209 On 05-November-26			Bond Future	8.75	84.7477	84.9126	84.7477	0.00
15/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8736	9	9	9	0.00
15/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	411	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	R209 On 04-February-27			Bond Future	8.82	86.2045	86.3725	86.2045	0.00
15/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3980	4	4	4	0.00
15/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1462	2	1	2	0.00
15/12/2025	R210 On 05-February-26			Bond Future	258.18	258.5176	258.1771	258.5176	539.00
15/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5077	5	5	5	0.00
15/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R210 On 07-May-26			Bond Future	259.38	259.7236	259.3775	259.7236	918.00
15/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	3977	4	4	4	0.00
15/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R210 On 06-August-26			Bond Future	264.12	264.4767	264.1247	264.4767	0.00
15/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4285	5	4	5	0.00
15/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R210 On 05-November-26			Bond Future	265.26	265.6145	265.2584	265.6145	0.00
15/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	11928	12	12	12	0.00
15/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R210 On 04-February-27			Bond Future	269.88	270.2459	269.8843	270.2459	0.00
15/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	3854	4	4	4	0.00
15/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R213 On 05-February-26			Bond Future	7.79	99.7587	99.9066	99.7587	18,761.00
15/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8037	8	8	8	0.00
15/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R213 On 07-May-26			Bond Future	7.82	97.9912	98.1417	97.9912	65,316.00
15/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7319	7	7	7	0.00
15/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	23	0	0	0	0.00
15/12/2025	R213 On 06-August-26			Bond Future	7.85	99.7609	99.9143	99.7609	0.00
15/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6592	6	7	6	0.00
15/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	94	0	0	0	0.00
15/12/2025	R213 On 05-November-26			Bond Future	7.91	97.9496	98.1059	97.9496	0.00
15/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3410	3	3	3	0.00
15/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	494	1	0	1	0.00
15/12/2025	R213 On 04-February-27			Bond Future	7.98	99.6341	99.7934	99.6341	0.00
15/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1741	2	2	2	0.00
15/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1205	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	R214 On 05-February-26			Bond Future	9.24	80.7030	80.9137	80.7030	11,274.00
15/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12140	12	12	12	0.00
15/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	1	0	0	0	0.00
15/12/2025	R214 On 07-May-26			Bond Future	9.29	78.8485	79.0630	78.8485	30,864.00
15/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	13156	13	13	13	0.00
15/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	36	0	0	0	0.00
15/12/2025	R214 On 06-August-26			Bond Future	9.35	80.2725	80.4910	80.2725	0.00
15/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14933	15	15	15	0.00
15/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	67	0	0	0	0.00
15/12/2025	R214 On 05-November-26			Bond Future	9.42	78.3751	78.5975	78.3751	0.00
15/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9763	10	10	10	0.00
15/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	516	1	1	1	0.00
15/12/2025	R214 On 04-February-27			Bond Future	9.49	79.7225	79.9490	79.7225	0.00
15/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4532	4	5	4	0.00
15/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1974	2	2	2	0.00
15/12/2025	R248 On 05-February-26			Bond Future	9.36	98.0084	98.2837	98.0084	243,307.00
15/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15977	16	16	16	0.00
15/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5510	5	6	5	0.00
15/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	9146	9	9	9	0.00
15/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1936	2	2	2	0.00
15/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2919	3	3	3	12,500.00
15/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	73	0	0	0	1,940.00
15/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1373	1	1	1	1,940.00
15/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4750	5	5	5	0.00
15/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	160	0	0	0	1,940.00
15/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1018	1	1	1	0.00
15/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4283	5	4	5	0.00
15/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	407	0	0	0	0.00
15/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	111	0	0	0	0.00
15/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	708	1	1	1	0.00
15/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	20	0	0	0	0.00
15/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	1	0	0	0	0.00
15/12/2025	R248 On 07-May-26			Bond Future	9.41	95.3220	95.6023	95.3220	44,331.00
15/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	17167	17	17	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	45	0	0	0	0.00
15/12/2025	R248 On 06-August-26			Bond Future	9.47	97.0435	97.3290	97.0435	0.00
15/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20540	20	21	20	0.00
15/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	60	0	0	0	0.00
15/12/2025	R248 On 05-November-26			Bond Future	9.54	94.2972	94.5879	94.2972	0.00
15/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13980	14	14	14	0.00
15/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	617	1	1	1	0.00
15/12/2025	R248 On 04-February-27			Bond Future	9.61	95.9179	96.2139	95.9179	0.00
15/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6348	6	6	6	0.00
15/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2274	2	2	2	0.00
15/12/2025	R2R9 On 05-February-26			Bond Future	9.08	109.3928	109.6402	109.3928	0.00
15/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96650	96	97	96	0.00
15/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R2R9 On 07-May-26			Bond Future	9.14	106.3694	106.6212	106.3694	0.00
15/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95772	96	96	96	0.00
15/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R2R9 On 06-August-26			Bond Future	9.20	108.2901	108.5467	108.2901	0.00
15/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95427	95	95	95	0.00
15/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R2R9 On 05-November-26			Bond Future	9.27	105.1986	105.4599	105.1986	0.00
15/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94490	94	94	94	0.00
15/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R2R9 On 04-February-27			Bond Future	9.36	107.0056	107.2718	107.0056	0.00
15/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5504	5	6	5	0.00
15/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1685	2	2	2	0.00
15/12/2025	R4R2 On 05-February-26			Bond Future	9.30	110.2063	110.4779	110.2063	1,531.00
15/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	97203	97	97	97	0.00
15/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R4R2 On 07-May-26			Bond Future	9.37	107.0714	107.3479	107.0714	0.00
15/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	96259	96	96	96	0.00
15/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R4R2 On 06-August-26			Bond Future	9.43	109.0048	109.2865	109.0048	0.00
15/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95869	96	96	96	0.00
15/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2025	R4R2 On 05-November-26			Bond Future	9.50	105.7996	106.0865	105.7996	0.00
15/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94864	95	95	95	0.00
15/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
15/12/2025	R4R2 On 04-February-27			Bond Future	9.59	107.6170	107.9091	107.6170	0.00
15/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6149	6	6	6	0.00
15/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1849	2	2	2	0.00
15/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00