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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/12/2025 TO: 19/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	2029 On 05-February-26			Bond Future	144.94	144.9460	144.9419	144.9460	1,850.00
19/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4832	5	5	5	0.00
19/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2029 On 07-May-26			Bond Future	146.12	146.1170	146.1240	146.1170	2,542.00
19/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4304	4	4	4	0.00
19/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2029 On 06-August-26			Bond Future	148.82	148.7923	148.8200	148.7923	0.00
19/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4720	5	5	5	0.00
19/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2029 On 05-November-26			Bond Future	149.97	149.9435	149.9691	149.9435	0.00
19/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2409	2	2	2	0.00
19/12/2025	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
19/12/2025	2029 On 04-February-27			Bond Future	152.60	152.5608	152.5989	152.5608	0.00
19/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2879	3	3	3	0.00
19/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2030 On 05-February-26			Bond Future	7.54	101.7787	101.7610	101.7787	166,704.00
19/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6382	6	6	6	0.00
19/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2030 On 07-May-26			Bond Future	7.57	103.5977	103.5876	103.5977	5,487.00
19/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5686	6	6	6	0.00
19/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1011	1	1	1	1,000.00
19/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1500	1	1	1	0.00
19/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	219	0	0	0	1,000.00
19/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	560	0	1	0	0.00
19/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	379	0	0	0	1,000.00
19/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1384	1	1	1	0.00
19/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	26	0	0	0	0.00
19/12/2025	2030 On 06-August-26			Bond Future	7.60	101.4602	101.4644	101.4602	19,282.00
19/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4876	5	5	5	0.00
19/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	360	0	0	0	1,000.00
19/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1143	1	1	1	1,000.00
19/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1897	2	2	2	0.00
19/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	510	0	1	0	1,000.00
19/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	802	1	1	1	0.00
19/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1538	1	2	1	0.00
19/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	115	0	0	0	0.00
19/12/2025	2030 On 05-November-26			Bond Future	7.63	103.2274	103.2298	103.2274	0.00
19/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2545	3	3	3	0.00
19/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	431	0	0	0	0.00
19/12/2025	2030 On 04-February-27			Bond Future	7.69	100.9974	101.0082	100.9974	0.00
19/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1304	1	1	1	0.00
19/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	961	1	1	1	0.00
19/12/2025	2031 On 05-February-26			Bond Future	112.61	112.6694	112.6147	112.6694	1,156.00
19/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	914	1	1	1	0.00
19/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	60	0	0	0	0.00
19/12/2025	2031 On 07-May-26			Bond Future	114.66	114.7106	114.6637	114.7106	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
19/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1028	1	1	1	0.00
19/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	204	0	0	0	0.00
19/12/2025	2031 On 06-August-26			Bond Future	114.36	114.3966	114.3649	114.3966	680.00
19/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	965	1	1	1	0.00
19/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	410	0	0	0	0.00
19/12/2025	2031 On 05-November-26			Bond Future	116.38	116.4161	116.3818	116.4161	0.00
19/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	4894	5	5	5	0.00
19/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
19/12/2025	2031 On 04-February-27			Bond Future	115.97	116.0000	115.9742	116.0000	0.00
19/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	703	1	1	1	0.00
19/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	909	1	1	1	0.00
19/12/2025	2032 On 05-February-26			Bond Future	7.95	104.3738	104.4247	104.3738	127,196.00
19/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9994	10	10	10	0.00
19/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2032 On 07-May-26			Bond Future	7.99	102.0802	102.1400	102.0802	37,740.00
19/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9457	9	9	9	0.00
19/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	20	0	0	0	0.00
19/12/2025	2032 On 06-August-26			Bond Future	8.03	103.9244	103.9998	103.9244	0.00
19/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8968	9	9	9	0.00
19/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	86	0	0	0	0.00
19/12/2025	2032 On 05-November-26			Bond Future	8.08	101.5773	101.6521	101.5773	0.00
19/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5047	5	5	5	0.00
19/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	505	0	1	0	0.00
19/12/2025	2032 On 04-February-27			Bond Future	8.15	103.3245	103.4088	103.3245	0.00
19/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2598	3	3	3	0.00
19/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1222	1	1	1	0.00
19/12/2025	2033 On 05-February-26			Bond Future	142.20	142.4401	142.2042	142.4401	2,698.00
19/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9324	10	9	10	0.00
19/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2033 On 07-May-26			Bond Future	143.23	143.4633	143.2341	143.4633	10,592.00
19/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8074	8	8	8	0.00
19/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2033 On 06-August-26			Bond Future	145.88	146.0900	145.8767	146.0900	0.00
19/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11627	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
19/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2033 On 05-November-26			Bond Future	146.87	147.0906	146.8710	147.0906	0.00
19/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9611	10	10	10	0.00
19/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2033 On 04-February-27			Bond Future	149.45	149.6583	149.4467	149.6583	0.00
19/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	6737	7	7	7	0.00
19/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2037 On 05-February-26			Bond Future	8.84	98.0076	97.9065	98.0076	122,262.00
19/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14493	15	14	15	0.00
19/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20085	20	20	20	0.00
19/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12825	13	13	13	1,970.00
19/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18006	18	18	18	0.00
19/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15364	15	15	15	0.00
19/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11401	12	11	12	0.00
19/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22328	22	22	22	0.00
19/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15580	16	16	16	1,030.00
19/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5411	6	5	6	0.00
19/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8156	8	8	8	0.00
19/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	10	0	0	0	11,500.00
19/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	54	0	0	0	11,500.00
19/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
19/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	2	0	0	0	0.00
19/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
19/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2037 On 07-May-26			Bond Future	8.89	99.7592	99.6639	99.7592	90,411.00
19/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14602	15	15	15	0.00
19/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20117	20	20	20	0.00
19/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12611	13	13	13	142.00
19/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	1993	2	2	2	1,500.00
19/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4423	4	4	4	1,500.00

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19/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7616	8	8	8	0.00
19/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	205	0	0	0	1,500.00
19/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	535	0	1	0	0.00
19/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1284	1	1	1	0.00
19/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
19/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	51	0	0	0	0.00
19/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	20	0	0	0	0.00
19/12/2025	2037 On 06-August-26			Bond Future	8.96	97.3017	97.2187	97.3017	2,539.00
19/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16080	16	16	16	0.00
19/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13995	14	14	14	0.00
19/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10864	11	11	11	0.00
19/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7231	7	7	7	2,541.00
19/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	260	0	0	0	2,541.00
19/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	566	1	1	1	0.00
19/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	109	0	0	0	2,541.00
19/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	48	0	0	0	0.00
19/12/2025	2037 On 05-November-26			Bond Future	9.02	98.9962	98.9099	98.9962	0.00
19/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10133	10	10	10	0.00
19/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11208	11	11	11	0.00
19/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8143	8	8	8	0.00
19/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4375	4	4	4	4,490.00
19/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	750	1	1	1	4,490.00
19/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1593	2	2	2	0.00
19/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	432	0	0	0	4,490.00
19/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	521	0	1	0	0.00
19/12/2025	2037 On 04-February-27			Bond Future	9.09	96.4427	96.3628	96.4427	0.00
19/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4574	4	5	4	0.00
19/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2001	2	2	2	0.00
19/12/2025	2038 On 05-February-26			Bond Future	157.29	157.2916	157.2871	157.2916	2,880.00
19/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14087	14	14	14	0.00
19/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2038 On 07-May-26			Bond Future	160.15	160.1413	160.1490	160.1413	440.00
19/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15619	16	16	16	0.00
19/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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19/12/2025	2038 On 06-August-26			Bond Future	160.91	160.8815	160.9118	160.8815	0.00
19/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16192	16	16	16	0.00
19/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2038 On 05-November-26			Bond Future	163.75	163.7224	163.7504	163.7224	0.00
19/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17440	17	17	17	0.00
19/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2038 On 04-February-27			Bond Future	164.40	164.3581	164.3997	164.3581	0.00
19/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10570	11	11	11	0.00
19/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2040 On 05-February-26			Bond Future	9.21	98.6998	98.5868	98.6998	75,564.00
19/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15467	16	15	16	0.00
19/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13394	14	13	14	0.00
19/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8220	8	8	8	680.00
19/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10858	11	11	11	0.00
19/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24980	25	25	25	0.00
19/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17408	18	17	18	475.00
19/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4488	5	4	5	14,000.00
19/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7479	8	7	8	0.00
19/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	476	1	0	1	13,500.00
19/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	983	1	1	1	14,000.00
19/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	1961	2	2	2	0.00
19/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	541	1	1	1	13,500.00
19/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1084	1	1	1	0.00
19/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1741	2	2	2	0.00
19/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	25	0	0	0	14,000.00
19/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	125	0	0	0	0.00
19/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
19/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	4	0	0	0	8,180.00
19/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	1	0	0	0	680.00
19/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	17	0	0	0	0.00
19/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2040 On 07-May-26			Bond Future	9.28	100.4637	100.3565	100.4637	11,000.00
19/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15960	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
19/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12723	13	13	13	0.00
19/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19059	19	19	19	0.00
19/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16248	16	16	16	0.00
19/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10146	10	10	10	1,460.00
19/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20738	21	21	21	0.00
19/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18005	18	18	18	0.00
19/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	11	0	0	0	0.00
19/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	101	0	0	0	0.00
19/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	2	0	0	0	0.00
19/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	26	0	0	0	1,460.00
19/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	185	0	0	0	0.00
19/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	6	0	0	0	1,460.00
19/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	29	0	0	0	0.00
19/12/2025	2040 On 06-August-26			Bond Future	9.35	97.7683	97.6733	97.7683	7,265.00
19/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18292	18	18	18	0.00
19/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	53	0	0	0	0.00
19/12/2025	2040 On 05-November-26			Bond Future	9.41	99.4709	99.3722	99.4709	0.00
19/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11613	12	12	12	0.00
19/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12797	13	13	13	0.00
19/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9405	9	9	9	0.00
19/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5205	5	5	5	2,300.00
19/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	806	1	1	1	2,300.00
19/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1674	2	2	2	0.00
19/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	473	0	0	0	2,300.00
19/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	566	1	1	1	0.00
19/12/2025	2040 On 04-February-27			Bond Future	9.49	96.6748	96.5825	96.6748	0.00
19/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5274	5	5	5	0.00
19/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2208	2	2	2	0.00
19/12/2025	2043 On 05-February-26			Bond Future	122.18	122.1825	122.1789	122.1825	0.00
19/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12519	13	13	13	0.00
19/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2043 On 07-May-26			Bond Future	124.40	124.3960	124.4019	124.3960	0.00
19/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12702	13	13	13	0.00
19/12/2025	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
19/12/2025	2043 On 06-August-26			Bond Future	123.85	123.8296	123.8530	123.8296	0.00
19/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12975	13	13	13	0.00
19/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	2	0	0	0	0.00
19/12/2025	2043 On 05-November-26			Bond Future	126.04	126.0155	126.0370	126.0155	0.00
19/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13205	13	13	13	0.00
19/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	8	0	0	0	0.00
19/12/2025	2043 On 04-February-27			Bond Future	125.36	125.3311	125.3629	125.3311	0.00
19/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	8001	8	8	8	0.00
19/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	269	0	0	0	0.00
19/12/2025	2044 On 05-February-26			Bond Future	9.43	94.5391	94.3769	94.5391	60,396.00
19/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15225	15	15	15	0.00
19/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14850	15	15	15	0.00
19/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14535	15	15	15	0.00
19/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13257	13	13	13	0.00
19/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10944	11	11	11	9,000.00
19/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5117	5	5	5	9,000.00
19/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4619	5	5	5	0.00
19/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	142	0	0	0	0.00
19/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	110	0	0	0	0.00
19/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	2	0	0	0	4,500.00
19/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	1	0	0	0	9,000.00
19/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	1	0	0	0	4,500.00
19/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	6	0	0	0	0.00
19/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	1	0	0	0	0.00
19/12/2025	2044 On 07-May-26			Bond Future	9.50	96.2286	96.0711	96.2286	65,342.00
19/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16165	16	16	16	0.00
19/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4786	5	5	5	0.00
19/12/2025	2044 On 07-May-26		Call	Bond Future	959.88	0.9446	0.9599	0.9446	0.00
19/12/2025	2044 On 07-May-26		Put	Bond Future	4888.80	4.7161	4.8888	4.7161	0.00
19/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	848	1	1	1	15,000.00
19/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	45	0	0	0	0.00
19/12/2025	2044 On 06-August-26			Bond Future	9.56	93.5820	93.4351	93.5820	7,681.00
19/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19169	19	19	19	0.00
19/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	63	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
19/12/2025	2044 On 05-November-26			Bond Future	9.63	95.2116	95.0603	95.2116	0.00
19/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12765	13	13	13	0.00
19/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	678	1	1	1	0.00
19/12/2025	2044 On 04-February-27			Bond Future	9.71	92.4674	92.3211	92.4674	0.00
19/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5857	6	6	6	0.00
19/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2305	2	2	2	0.00
19/12/2025	2046 On 05-February-26			Bond Future	140.98	140.9885	140.9848	140.9885	12,410.00
19/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19335	19	19	19	0.00
19/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2046 On 07-May-26			Bond Future	141.26	141.2566	141.2637	141.2566	5,789.00
19/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16314	16	16	16	0.00
19/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2046 On 06-August-26			Bond Future	143.87	143.8429	143.8699	143.8429	0.00
19/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21490	21	21	21	0.00
19/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2046 On 05-November-26			Bond Future	144.09	144.0624	144.0873	144.0624	0.00
19/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18607	19	19	19	0.00
19/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2046 On 04-February-27			Bond Future	146.61	146.5759	146.6130	146.5759	0.00
19/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15523	15	16	15	0.00
19/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2050 On 05-February-26			Bond Future	141.75	141.7551	141.7510	141.7551	11,546.00
19/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	18931	19	19	19	0.00
19/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2050 On 07-May-26			Bond Future	144.33	144.3232	144.3303	144.3232	4,988.00
19/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20260	20	20	20	0.00
19/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2050 On 06-August-26			Bond Future	144.55	144.5244	144.5517	144.5244	0.00
19/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21282	21	21	21	0.00
19/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2050 On 05-November-26			Bond Future	147.10	147.0766	147.1020	147.0766	0.00
19/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23262	23	23	23	0.00
19/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
19/12/2025	2050 On 04-February-27			Bond Future	147.20	147.1673	147.2045	147.1673	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
19/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	14815	15	15	15	0.00
19/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
19/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	AL37 On 05-February-26			Index Future	1257.97	1258.7210	1257.9650	1258.7210	0.00
19/12/2025	AL37 On 07-May-26			Index Future	1280.55	1281.2180	1280.5460	1281.2180	0.00
19/12/2025	AL37 On 06-August-26			Index Future	1303.62	1304.1240	1303.6190	1304.1240	0.00
19/12/2025	AL37 On 05-November-26			Index Future	1326.59	1327.1230	1326.5890	1327.1230	0.00
19/12/2025	AL37 On 04-February-27			Index Future	1349.58	1350.0120	1349.5760	1350.0120	0.00
19/12/2025	AL7T On 05-February-26			Index Future	1615.35	1618.5740	1615.3530	1618.5740	0.00
19/12/2025	AL7T On 07-May-26			Index Future	1644.35	1647.5020	1644.3490	1647.5020	0.00
19/12/2025	AL7T On 06-August-26			Index Future	1673.98	1676.9570	1673.9770	1676.9570	0.00
19/12/2025	AL7T On 05-November-26			Index Future	1703.47	1706.5310	1703.4720	1706.5310	0.00
19/12/2025	AL7T On 04-February-27			Index Future	1732.99	1735.9640	1732.9890	1735.9640	0.00
19/12/2025	ALBI On 05-February-26			Index Future	1359.92	1362.0660	1359.9170	1362.0660	79.00
19/12/2025	ALBI On 07-May-26			Index Future	1384.33	1386.4100	1384.3280	1386.4100	0.00
19/12/2025	ALBI On 06-August-26			Index Future	1409.27	1411.1970	1409.2700	1411.1970	0.00
19/12/2025	ALBI On 05-November-26			Index Future	1434.10	1436.0840	1434.1020	1436.0840	0.00
19/12/2025	ALBI On 04-February-27			Index Future	1458.95	1460.8530	1458.9520	1460.8530	0.00
19/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	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
19/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	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
19/12/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	ES33 On 05-February-26			Bond Future	8.93	95.3416	95.2658	95.3416	0.00
19/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12070	12	12	12	0.00
19/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
19/12/2025	ES33 On 07-May-26			Bond Future	9.00	93.2756	93.2057	93.2756	0.00
19/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12325	12	12	12	0.00
19/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
19/12/2025	ES33 On 06-August-26			Bond Future	9.08	94.9830	94.9250	94.9830	0.00
19/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13056	13	13	13	0.00
19/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
19/12/2025	ES33 On 05-November-26			Bond Future	9.17	92.8678	92.8070	92.8678	0.00
19/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7479	8	7	8	0.00
19/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
19/12/2025	ES33 On 04-February-27			Bond Future	9.27	94.4858	94.4315	94.4858	0.00
19/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1935	2	2	2	0.00
19/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
19/12/2025	ES42 On 05-February-26			Bond Future	9.66	93.2252	93.1150	93.2252	0.00
19/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14515	15	15	15	0.00
19/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
19/12/2025	ES42 On 07-May-26			Bond Future	9.73	90.6498	90.5448	90.6498	0.00
19/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15903	16	16	16	0.00
19/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
19/12/2025	ES42 On 06-August-26			Bond Future	9.80	92.3088	92.2148	92.3088	0.00
19/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17741	18	18	18	0.00
19/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
19/12/2025	ES42 On 05-November-26			Bond Future	9.88	89.6745	89.5772	89.6745	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
19/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11612	12	12	12	0.00
19/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
19/12/2025	ES42 On 04-February-27			Bond Future	9.96	91.2352	91.1434	91.2352	0.00
19/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2284	2	2	2	0.00
19/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
19/12/2025	GOVI On 05-February-26			GOVI	1334.68	1336.7370	1334.6840	1336.7370	606.00
19/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1846840	187	185	187	0.00
19/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
19/12/2025	GOVI On 07-May-26			GOVI	1358.64	1360.6290	1358.6420	1360.6290	42.00
19/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1816420	184	182	184	0.00
19/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
19/12/2025	GOVI On 06-August-26			GOVI	1383.12	1384.9550	1383.1230	1384.9550	0.00
19/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1941230	196	194	196	0.00
19/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
19/12/2025	GOVI On 05-November-26			GOVI	1407.49	1409.3790	1407.4930	1409.3790	0.00
19/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1304930	132	130	132	0.00
19/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
19/12/2025	GOVI On 04-February-27			GOVI	1431.88	1433.6870	1431.8820	1433.6870	0.00
19/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	628820	65	63	65	0.00
19/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
19/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/12/2025	I258 On 05-February-26			Bond Future	128.26	127.8306	128.2607	127.8306	0.00
19/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16611	16	17	16	0.00
19/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
19/12/2025	I258 On 07-May-26			Bond Future	130.59	130.1465	130.5944	130.1465	0.00
19/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16865	16	17	16	0.00
19/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
19/12/2025	I258 On 06-August-26			Bond Future	130.16	129.6853	130.1596	129.6853	0.00
19/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17221	17	17	17	0.00
19/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	11	0	0	0	0.00
19/12/2025	I258 On 05-November-26			Bond Future	132.46	131.9746	132.4550	131.9746	0.00
19/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17544	17	18	17	0.00
19/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	39	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
19/12/2025	I258 On 04-February-27			Bond Future	131.89	131.3944	131.8937	131.3944	0.00
19/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13337	13	13	13	0.00
19/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	343	0	0	0	0.00
19/12/2025	IGOV On 05-February-26			Index Future	433.11	432.2730	433.1090	432.2730	242.00
19/12/2025	IGOV On 07-May-26			Index Future	440.99	440.1050	440.9900	440.1050	8.00
19/12/2025	IGOV On 06-August-26			Index Future	449.04	448.0770	449.0390	448.0770	0.00
19/12/2025	IGOV On 05-November-26			Index Future	457.05	456.0810	457.0540	456.0810	0.00
19/12/2025	IGOV On 04-February-27			Index Future	465.07	464.0480	465.0740	464.0480	0.00
19/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
19/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
19/12/2025	R033 On 05-February-26			Bond Future	8.08	113.8135	113.9028	113.8135	13,330.00
19/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12696	13	13	13	0.00
19/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	3	0	0	0	0.00
19/12/2025	R033 On 07-May-26			Bond Future	8.12	110.8053	110.9050	110.8053	0.00
19/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11741	12	12	12	0.00
19/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	124	0	0	0	0.00
19/12/2025	R033 On 06-August-26			Bond Future	8.16	112.8071	112.9243	112.8071	0.00
19/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10957	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
19/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	487	0	0	0	0.00
19/12/2025	R033 On 05-November-26			Bond Future	8.21	109.7326	109.8497	109.7326	0.00
19/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6808	7	7	7	0.00
19/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1235	1	1	1	0.00
19/12/2025	R033 On 04-February-27			Bond Future	8.28	111.6194	111.7475	111.6194	0.00
19/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4357	4	4	4	0.00
19/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2541	3	3	3	0.00
19/12/2025	R035 On 05-February-26			Bond Future	8.44	106.8422	106.7150	106.8422	84,027.00
19/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13621	14	14	14	0.00
19/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11752	12	12	12	2,000.00
19/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14406	15	14	15	2,000.00
19/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21774	22	22	22	0.00
19/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14718	15	15	15	0.00
19/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15593	16	16	16	0.00
19/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12985	13	13	13	0.00
19/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10274	10	10	10	250.00
19/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5030	5	5	5	0.00
19/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2751	3	3	3	0.00
19/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1670	2	2	2	350.00
19/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4392	5	4	5	0.00
19/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7287	7	7	7	0.00
19/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	872	1	1	1	0.00
19/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	796	1	1	1	16,000.00
19/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	8	0	0	0	350.00
19/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	56	0	0	0	350.00
19/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	398	0	0	0	0.00
19/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	36	0	0	0	16,000.00
19/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	177	0	0	0	0.00
19/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
19/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	1	0	0	0	0.00
19/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
19/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
19/12/2025	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
19/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R035 On 07-May-26			Bond Future	8.48	104.2506	104.1292	104.2506	34,632.00
19/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13485	14	13	14	0.00
19/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12457	13	12	13	0.00
19/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9832	10	10	10	0.00
19/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7156	7	7	7	200.00
19/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12715	13	13	13	0.00
19/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10098	10	10	10	0.00
19/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7424	8	7	8	350.00
19/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12354	12	12	12	0.00
19/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9726	10	10	10	0.00
19/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7049	7	7	7	250.00
19/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	850	1	1	1	1,000.00
19/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2710	3	3	3	1,000.00
19/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4723	5	5	5	0.00
19/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	399	0	0	0	1,000.00
19/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2064	2	2	2	0.00
19/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	832	1	1	1	0.00
19/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	79	0	0	0	250.00
19/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	185	0	0	0	0.00
19/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	31	0	0	0	250.00
19/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	71	0	0	0	350.00
19/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	164	0	0	0	0.00
19/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	25	0	0	0	350.00
19/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	77	0	0	0	200.00
19/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	179	0	0	0	0.00
19/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	29	0	0	0	200.00
19/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	16	0	0	0	0.00
19/12/2025	R035 On 06-August-26			Bond Future	8.53	106.1341	106.0253	106.1341	56.00
19/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13998	14	14	14	0.00
19/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9833	10	10	10	0.00
19/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7306	7	7	7	0.00
19/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9376	9	9	9	0.00
19/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6856	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
19/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1156	1	1	1	1,000.00
19/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2914	3	3	3	1,000.00
19/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5670	6	6	6	0.00
19/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7256	7	7	7	0.00
19/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4802	5	5	5	0.00
19/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2588	3	3	3	350.00
19/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4850	5	5	5	250.00
19/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4426	4	4	4	200.00
19/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	794	1	1	1	350.00
19/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1514	1	2	1	0.00
19/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	423	0	0	0	350.00
19/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	633	1	1	1	1,000.00
19/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1363	1	1	1	0.00
19/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2635	3	3	3	0.00
19/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	468	0	0	0	200.00
19/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	879	1	1	1	0.00
19/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	253	0	0	0	200.00
19/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	418	0	0	0	250.00
19/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	784	1	1	1	0.00
19/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	227	0	0	0	250.00
19/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	53	0	0	0	0.00
19/12/2025	R035 On 05-November-26			Bond Future	8.59	103.4842	103.3714	103.4842	0.00
19/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8554	9	9	9	0.00
19/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7455	8	7	8	0.00
19/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5137	5	5	5	0.00
19/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3031	3	3	3	200.00
19/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1061	1	1	1	200.00
19/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1813	2	2	2	0.00
19/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	625	1	1	1	200.00
19/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	491	0	0	0	0.00
19/12/2025	R035 On 04-February-27			Bond Future	8.67	105.2647	105.1584	105.2647	0.00
19/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3744	4	4	4	0.00
19/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1730	2	2	2	0.00
19/12/2025	R038 On 05-February-26			Bond Future	8.95	118.2817	118.0403	118.2817	3,763.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17755	18	18	18	0.00
19/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R038 On 07-May-26			Bond Future	9.01	114.9123	114.6756	114.9123	2,395.00
19/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16851	17	17	17	0.00
19/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	25	0	0	0	0.00
19/12/2025	R038 On 06-August-26			Bond Future	9.07	116.9882	116.7635	116.9882	0.00
19/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18471	19	18	19	0.00
19/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	65	0	0	0	0.00
19/12/2025	R038 On 05-November-26			Bond Future	9.14	113.5453	113.3146	113.5453	0.00
19/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11632	12	12	12	0.00
19/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	524	0	1	0	0.00
19/12/2025	R038 On 04-February-27			Bond Future	9.22	115.4975	115.2720	115.4975	0.00
19/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5177	5	5	5	0.00
19/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2430	2	2	2	0.00
19/12/2025	R053 On 05-February-26			Bond Future	9.22	128.1863	128.0711	128.1863	34,001.00
19/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22738	23	23	23	0.00
19/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R053 On 07-May-26			Bond Future	9.27	124.6168	124.5093	124.6168	14,035.00
19/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23781	24	24	24	0.00
19/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	47	0	0	0	0.00
19/12/2025	R053 On 06-August-26			Bond Future	9.32	126.8681	126.7763	126.8681	0.00
19/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27742	28	28	28	0.00
19/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	77	0	0	0	0.00
19/12/2025	R053 On 05-November-26			Bond Future	9.38	123.2194	123.1236	123.2194	0.00
19/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	19196	19	19	19	0.00
19/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	848	1	1	1	0.00
19/12/2025	R053 On 04-February-27			Bond Future	9.44	125.3380	125.2506	125.3380	0.00
19/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8992	9	9	9	0.00
19/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3015	3	3	3	0.00
19/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
19/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	57	0	0	0	0.00
19/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	57	0	0	0	0.00
19/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
19/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	97	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
19/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	97	0	0	0	0.00
19/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
19/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	85	0	0	0	0.00
19/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	85	0	0	0	0.00
19/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
19/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	50	0	0	0	0.00
19/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	50	0	0	0	0.00
19/12/2025	R202 On 05-February-26			Bond Future	293.11	294.1248	293.1135	294.1248	565.00
19/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15293	16	15	16	0.00
19/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R202 On 07-May-26			Bond Future	298.45	299.4536	298.4467	299.4536	460.00
19/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	20897	22	21	22	0.00
19/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R202 On 06-August-26			Bond Future	298.56	299.5394	298.5555	299.5394	0.00
19/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	19695	21	20	21	0.00
19/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R202 On 05-November-26			Bond Future	303.82	304.8292	303.8226	304.8292	0.00
19/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23363	24	23	24	0.00
19/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R202 On 04-February-27			Bond Future	303.67	304.6717	303.6714	304.6717	0.00
19/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	8941	10	9	10	0.00
19/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R209 On 05-February-26			Bond Future	8.62	86.5443	86.4555	86.5443	34,901.00
19/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12444	13	12	13	0.00
19/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R209 On 07-May-26			Bond Future	8.67	84.9402	84.8565	84.9402	6,551.00
19/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12703	13	13	13	0.00
19/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	16	0	0	0	0.00
19/12/2025	R209 On 06-August-26			Bond Future	8.72	86.4748	86.4016	86.4748	3,673.00
19/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13778	14	14	14	0.00
19/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	43	0	0	0	0.00
19/12/2025	R209 On 05-November-26			Bond Future	8.78	84.8318	84.7557	84.8318	0.00
19/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8608	9	9	9	0.00
19/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	439	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
19/12/2025	R209 On 04-February-27			Bond Future	8.84	86.2913	86.2208	86.2913	0.00
19/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4029	4	4	4	0.00
19/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1664	1	2	1	0.00
19/12/2025	R210 On 05-February-26			Bond Future	257.99	258.1891	257.9881	258.1891	539.00
19/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	4888	5	5	5	0.00
19/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R210 On 07-May-26			Bond Future	259.22	259.4010	259.2162	259.4010	918.00
19/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	3816	4	4	4	0.00
19/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R210 On 06-August-26			Bond Future	264.00	264.1502	263.9986	264.1502	0.00
19/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4159	4	4	4	0.00
19/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R210 On 05-November-26			Bond Future	265.14	265.2975	265.1384	265.2975	0.00
19/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	11808	12	12	12	0.00
19/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R210 On 04-February-27			Bond Future	269.79	269.9273	269.7869	269.9273	0.00
19/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	3757	4	4	4	0.00
19/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R213 On 05-February-26			Bond Future	7.75	100.0597	100.0605	100.0597	18,761.00
19/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8190	8	8	8	0.00
19/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R213 On 07-May-26			Bond Future	7.78	98.2978	98.3063	98.2978	65,316.00
19/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7485	7	7	7	0.00
19/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	24	0	0	0	0.00
19/12/2025	R213 On 06-August-26			Bond Future	7.81	100.0739	100.0964	100.0739	0.00
19/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6781	7	7	7	0.00
19/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	100	0	0	0	0.00
19/12/2025	R213 On 05-November-26			Bond Future	7.85	98.2692	98.2902	98.2692	0.00
19/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3611	4	4	4	0.00
19/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	510	0	1	0	0.00
19/12/2025	R213 On 04-February-27			Bond Future	7.92	99.9607	99.9901	99.9607	0.00
19/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1848	2	2	2	0.00
19/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1114	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
19/12/2025	R214 On 05-February-26			Bond Future	9.26	80.8289	80.7300	80.8289	11,294.00
19/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11956	12	12	12	0.00
19/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	1	0	0	0	0.00
19/12/2025	R214 On 07-May-26			Bond Future	9.32	78.9769	78.8824	78.9769	30,864.00
19/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	12979	13	13	13	0.00
19/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	40	0	0	0	0.00
19/12/2025	R214 On 06-August-26			Bond Future	9.38	80.4039	80.3188	80.4039	0.00
19/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14769	15	15	15	0.00
19/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	76	0	0	0	0.00
19/12/2025	R214 On 05-November-26			Bond Future	9.44	78.5097	78.4215	78.5097	0.00
19/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9626	10	10	10	0.00
19/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	556	1	1	1	0.00
19/12/2025	R214 On 04-February-27			Bond Future	9.52	79.8606	79.7774	79.8606	0.00
19/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4447	4	4	4	0.00
19/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2061	2	2	2	0.00
19/12/2025	R248 On 05-February-26			Bond Future	9.39	98.1725	97.9985	98.1725	243,327.00
19/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15692	16	16	16	0.00
19/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5283	5	5	5	0.00
19/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8874	9	9	9	0.00
19/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1848	2	2	2	0.00
19/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2780	3	3	3	12,500.00
19/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	58	0	0	0	1,940.00
19/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1314	1	1	1	1,940.00
19/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4542	5	5	5	0.00
19/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	237	0	0	0	1,940.00
19/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1244	1	1	1	0.00
19/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4553	4	5	4	0.00
19/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	553	0	1	0	0.00
19/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	169	0	0	0	0.00
19/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	905	1	1	1	0.00
19/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	33	0	0	0	0.00
19/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	1	0	0	0	0.00
19/12/2025	R248 On 07-May-26			Bond Future	9.45	95.4894	95.3196	95.4894	44,331.00
19/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16892	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
19/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	52	0	0	0	0.00
19/12/2025	R248 On 06-August-26			Bond Future	9.50	97.2146	97.0553	97.2146	0.00
19/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20276	20	20	20	0.00
19/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	70	0	0	0	0.00
19/12/2025	R248 On 05-November-26			Bond Future	9.57	94.4724	94.3084	94.4724	0.00
19/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13759	14	14	14	0.00
19/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	675	1	1	1	0.00
19/12/2025	R248 On 04-February-27			Bond Future	9.64	96.0976	95.9384	96.0976	0.00
19/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6405	6	6	6	0.00
19/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2606	2	3	2	0.00
19/12/2025	R2R9 On 05-February-26			Bond Future	9.11	109.5417	109.3455	109.5417	0.00
19/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96355	97	96	97	0.00
19/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R2R9 On 07-May-26			Bond Future	9.18	106.5213	106.3299	106.5213	0.00
19/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95480	96	95	96	0.00
19/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R2R9 On 06-August-26			Bond Future	9.24	108.4456	108.2658	108.4456	0.00
19/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95146	95	95	95	0.00
19/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R2R9 On 05-November-26			Bond Future	9.31	105.3581	105.1731	105.3581	0.00
19/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94203	94	94	94	0.00
19/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R2R9 On 04-February-27			Bond Future	9.40	107.1695	106.9900	107.1695	0.00
19/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5325	5	5	5	0.00
19/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1787	2	2	2	0.00
19/12/2025	R4R2 On 05-February-26			Bond Future	9.32	110.4146	110.2875	110.4146	1,937.00
19/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	97012	97	97	97	0.00
19/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R4R2 On 07-May-26			Bond Future	9.39	107.2837	107.1628	107.2837	0.00
19/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	96074	96	96	96	0.00
19/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R4R2 On 06-August-26			Bond Future	9.45	109.2218	109.1139	109.2218	0.00
19/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95697	96	96	96	0.00
19/12/2025	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
19/12/2025	R4R2 On 05-November-26			Bond Future	9.53	106.0217	105.9099	106.0217	0.00
19/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94687	95	95	95	0.00
19/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
19/12/2025	R4R2 On 04-February-27			Bond Future	9.61	107.8445	107.7394	107.8445	0.00
19/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6056	6	6	6	0.00
19/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1925	2	2	2	0.00
19/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00