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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/12/2025 TO: 22/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/12/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/12/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/12/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/12/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/12/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/12/2025	2029 On 05-February-26			Bond Future	144.84		144.9419	144.8386	144.9419	1,850.00
22/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4729		5	5	5	0.00
22/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
22/12/2025	2029 On 07-May-26			Bond Future	146.02		146.1240	146.0188	146.1240	2,542.00
22/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4199		4	4	4	0.00
22/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
22/12/2025	2029 On 06-August-26			Bond Future	148.71		148.8200	148.7138	148.8200	0.00
22/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4614		5	5	5	0.00
22/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
22/12/2025	2029 On 05-November-26			Bond Future	149.86		149.9691	149.8629	149.9691	0.00
22/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2303		2	2	2	0.00
22/12/2025	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
22/12/2025	2029 On 04-February-27			Bond Future	152.49	152.5989	152.4932	152.5989	0.00
22/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2773	3	3	3	0.00
22/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2030 On 05-February-26			Bond Future	7.55	101.7610	101.7304	101.7610	166,379.00
22/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6352	6	6	6	0.00
22/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2030 On 07-May-26			Bond Future	7.58	103.5876	103.5564	103.5876	5,487.00
22/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5654	6	6	6	0.00
22/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	985	1	1	1	1,000.00
22/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1470	1	1	1	0.00
22/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	206	0	0	0	1,000.00
22/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	565	1	1	1	0.00
22/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	380	0	0	0	1,000.00
22/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1403	1	1	1	0.00
22/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	25	0	0	0	0.00
22/12/2025	2030 On 06-August-26			Bond Future	7.61	101.4644	101.4333	101.4644	19,282.00
22/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4844	5	5	5	0.00
22/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	346	0	0	0	1,000.00
22/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1119	1	1	1	1,000.00
22/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1869	2	2	2	0.00
22/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	514	1	1	1	1,000.00
22/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	810	1	1	1	0.00
22/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1556	2	2	2	0.00
22/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	114	0	0	0	0.00
22/12/2025	2030 On 05-November-26			Bond Future	7.64	103.2298	103.1995	103.2298	0.00
22/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2518	3	3	3	0.00
22/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	434	0	0	0	0.00
22/12/2025	2030 On 04-February-27			Bond Future	7.70	101.0082	100.9790	101.0082	0.00
22/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1284	1	1	1	0.00
22/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	970	1	1	1	0.00
22/12/2025	2031 On 05-February-26			Bond Future	112.73	112.6147	112.7324	112.6147	1,156.00
22/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1012	1	1	1	0.00
22/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	40	0	0	0	0.00
22/12/2025	2031 On 07-May-26			Bond Future	114.78	114.6637	114.7835	114.6637	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
22/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1114	1	1	1	0.00
22/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	171	0	0	0	0.00
22/12/2025	2031 On 06-August-26			Bond Future	114.49	114.3649	114.4875	114.3649	680.00
22/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1041	1	1	1	0.00
22/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	363	0	0	0	0.00
22/12/2025	2031 On 05-November-26			Bond Future	116.51	116.3818	116.5082	116.3818	0.00
22/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5020	5	5	5	0.00
22/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
22/12/2025	2031 On 04-February-27			Bond Future	116.10	115.9742	116.1046	115.9742	0.00
22/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	762	1	1	1	0.00
22/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	838	1	1	1	0.00
22/12/2025	2032 On 05-February-26			Bond Future	7.97	104.4247	104.3372	104.4247	127,196.00
22/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9907	10	10	10	0.00
22/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2032 On 07-May-26			Bond Future	8.01	102.1400	102.0509	102.1400	37,740.00
22/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9367	9	9	9	0.00
22/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	20	0	0	0	0.00
22/12/2025	2032 On 06-August-26			Bond Future	8.05	103.9998	103.9096	103.9998	0.00
22/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8878	9	9	9	0.00
22/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	86	0	0	0	0.00
22/12/2025	2032 On 05-November-26			Bond Future	8.10	101.6521	101.5617	101.6521	0.00
22/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4966	5	5	5	0.00
22/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	515	1	1	1	0.00
22/12/2025	2032 On 04-February-27			Bond Future	8.17	103.4088	103.3184	103.4088	0.00
22/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2536	3	3	3	0.00
22/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1250	1	1	1	0.00
22/12/2025	2033 On 05-February-26			Bond Future	142.47	142.2042	142.4706	142.2042	2,698.00
22/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9591	9	10	9	0.00
22/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2033 On 07-May-26			Bond Future	143.51	143.2341	143.5053	143.2341	10,592.00
22/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8345	8	8	8	0.00
22/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2033 On 06-August-26			Bond Future	146.15	145.8767	146.1540	145.8767	0.00
22/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11904	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
22/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2033 On 05-November-26			Bond Future	147.15	146.8710	147.1550	146.8710	0.00
22/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9895	10	10	10	0.00
22/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2033 On 04-February-27			Bond Future	149.74	149.4467	149.7379	149.4467	0.00
22/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7028	7	7	7	0.00
22/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2037 On 05-February-26			Bond Future	8.86	97.9065	97.7546	97.9065	122,262.00
22/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14341	14	14	14	0.00
22/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	19933	20	20	20	0.00
22/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12673	13	13	13	1,970.00
22/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17854	18	18	18	0.00
22/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15212	15	15	15	0.00
22/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11248	11	11	11	0.00
22/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22176	22	22	22	0.00
22/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15428	16	15	16	1,030.00
22/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5257	5	5	5	0.00
22/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8002	8	8	8	0.00
22/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	9	0	0	0	11,500.00
22/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	52	0	0	0	11,500.00
22/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
22/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	1	0	0	0	0.00
22/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
22/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2037 On 07-May-26			Bond Future	8.92	99.6639	99.5093	99.6639	90,411.00
22/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14447	15	14	15	0.00
22/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	19962	20	20	20	0.00
22/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12456	13	12	13	142.00
22/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	1887	2	2	2	1,500.00
22/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4285	4	4	4	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7465	8	7	8	0.00
22/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	209	0	0	0	1,500.00
22/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	551	1	1	1	0.00
22/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1333	1	1	1	0.00
22/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
22/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	51	0	0	0	0.00
22/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	20	0	0	0	0.00
22/12/2025	2037 On 06-August-26			Bond Future	8.98	97.2187	97.0618	97.2187	2,539.00
22/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	15923	16	16	16	0.00
22/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13840	14	14	14	0.00
22/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10711	11	11	11	0.00
22/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7088	7	7	7	2,541.00
22/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	264	0	0	0	2,541.00
22/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	579	1	1	1	0.00
22/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	110	0	0	0	2,541.00
22/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	48	0	0	0	0.00
22/12/2025	2037 On 05-November-26			Bond Future	9.04	98.9099	98.7516	98.9099	0.00
22/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	9985	10	10	10	0.00
22/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11058	11	11	11	0.00
22/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8001	8	8	8	0.00
22/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4258	4	4	4	4,490.00
22/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	767	1	1	1	4,490.00
22/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1634	2	2	2	0.00
22/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	440	0	0	0	4,490.00
22/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	531	1	1	1	0.00
22/12/2025	2037 On 04-February-27			Bond Future	9.12	96.3628	96.2033	96.3628	0.00
22/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4461	5	4	5	0.00
22/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2048	2	2	2	0.00
22/12/2025	2038 On 05-February-26			Bond Future	157.11	157.2871	157.1111	157.2871	2,880.00
22/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	13911	14	14	14	0.00
22/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2038 On 07-May-26			Bond Future	159.97	160.1490	159.9698	160.1490	440.00
22/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15440	16	15	16	0.00
22/12/2025	2038 On 07-May-26	144.53	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
22/12/2025	2038 On 06-August-26			Bond Future	160.73	160.9118	160.7301	160.9118	0.00
22/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16010	16	16	16	0.00
22/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2038 On 05-November-26			Bond Future	163.57	163.7504	163.5678	163.7504	0.00
22/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17258	17	17	17	0.00
22/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2038 On 04-February-27			Bond Future	164.22	164.3997	164.2162	164.3997	0.00
22/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10386	11	10	11	0.00
22/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2040 On 05-February-26			Bond Future	9.24	98.5868	98.4188	98.5868	79,764.00
22/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15299	15	15	15	0.00
22/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13226	13	13	13	0.00
22/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8050	8	8	8	680.00
22/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10690	11	11	11	0.00
22/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24812	25	25	25	0.00
22/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17240	17	17	17	475.00
22/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4318	4	4	4	14,000.00
22/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7308	7	7	7	0.00
22/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	401	0	0	0	13,500.00
22/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	870	1	1	1	14,000.00
22/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	1814	2	2	2	0.00
22/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	562	1	1	1	13,500.00
22/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1140	1	1	1	0.00
22/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1833	2	2	2	0.00
22/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	23	0	0	0	14,000.00
22/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	123	0	0	0	0.00
22/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
22/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	3	0	0	0	8,180.00
22/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	1	0	0	0	680.00
22/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	15	0	0	0	0.00
22/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2040 On 07-May-26			Bond Future	9.30	100.3565	100.1854	100.3565	11,000.00
22/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15788	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
22/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12551	13	13	13	0.00
22/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	18888	19	19	19	0.00
22/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16076	16	16	16	0.00
22/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	9976	10	10	10	1,460.00
22/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20566	21	21	21	0.00
22/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	17834	18	18	18	0.00
22/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	11	0	0	0	0.00
22/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	101	0	0	0	0.00
22/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	2	0	0	0	0.00
22/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	25	0	0	0	1,460.00
22/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	186	0	0	0	0.00
22/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	6	0	0	0	1,460.00
22/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	29	0	0	0	0.00
22/12/2025	2040 On 06-August-26			Bond Future	9.37	97.6733	97.4996	97.6733	7,265.00
22/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18119	18	18	18	0.00
22/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	53	0	0	0	0.00
22/12/2025	2040 On 05-November-26			Bond Future	9.44	99.3722	99.1969	99.3722	0.00
22/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11448	12	11	12	0.00
22/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12630	13	13	13	0.00
22/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9247	9	9	9	0.00
22/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5072	5	5	5	2,300.00
22/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	824	1	1	1	2,300.00
22/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1716	2	2	2	0.00
22/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	482	0	0	0	2,300.00
22/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	577	1	1	1	0.00
22/12/2025	2040 On 04-February-27			Bond Future	9.52	96.5825	96.4057	96.5825	0.00
22/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5147	5	5	5	0.00
22/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2258	2	2	2	0.00
22/12/2025	2043 On 05-February-26			Bond Future	121.88	122.1789	121.8812	122.1789	0.00
22/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12221	13	12	13	0.00
22/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2043 On 07-May-26			Bond Future	124.10	124.4019	124.0989	124.4019	0.00
22/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12399	13	12	13	0.00
22/12/2025	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
22/12/2025	2043 On 06-August-26			Bond Future	123.55	123.8530	123.5451	123.8530	0.00
22/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12667	13	13	13	0.00
22/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	2	0	0	0	0.00
22/12/2025	2043 On 05-November-26			Bond Future	125.73	126.0370	125.7254	126.0370	0.00
22/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	12894	13	13	13	0.00
22/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	9	0	0	0	0.00
22/12/2025	2043 On 04-February-27			Bond Future	125.05	125.3629	125.0478	125.3629	0.00
22/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7713	8	8	8	0.00
22/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	295	0	0	0	0.00
22/12/2025	2044 On 05-February-26			Bond Future	9.45	94.3769	94.2392	94.3769	60,396.00
22/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15087	15	15	15	0.00
22/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14712	15	15	15	0.00
22/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14398	15	14	15	0.00
22/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13119	13	13	13	0.00
22/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10805	11	11	11	9,000.00
22/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	4974	5	5	5	9,000.00
22/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4476	5	4	5	0.00
22/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	137	0	0	0	0.00
22/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	105	0	0	0	0.00
22/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	1	0	0	0	4,500.00
22/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	1	0	0	0	9,000.00
22/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	1	0	0	0	4,500.00
22/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	5	0	0	0	0.00
22/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2044 On 07-May-26			Bond Future	9.51	96.0711	95.9308	96.0711	65,342.00
22/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16023	16	16	16	0.00
22/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4660	5	5	5	0.00
22/12/2025	2044 On 07-May-26		Call	Bond Future	901.41	0.9599	0.9014	0.9599	0.00
22/12/2025	2044 On 07-May-26		Put	Bond Future	4970.57	4.8888	4.9706	4.8888	0.00
22/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	861	1	1	1	15,000.00
22/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	44	0	0	0	0.00
22/12/2025	2044 On 06-August-26			Bond Future	9.58	93.4351	93.2928	93.4351	7,681.00
22/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19026	19	19	19	0.00
22/12/2025	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
22/12/2025	2044 On 05-November-26			Bond Future	9.65	95.0603	94.9169	95.0603	0.00
22/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12628	13	13	13	0.00
22/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	684	1	1	1	0.00
22/12/2025	2044 On 04-February-27			Bond Future	9.73	92.3211	92.1767	92.3211	0.00
22/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5748	6	6	6	0.00
22/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2340	2	2	2	0.00
22/12/2025	2046 On 05-February-26			Bond Future	140.97	140.9848	140.9727	140.9848	12,410.00
22/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19323	19	19	19	0.00
22/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2046 On 07-May-26			Bond Future	141.25	141.2637	141.2513	141.2637	5,789.00
22/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16301	16	16	16	0.00
22/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2046 On 06-August-26			Bond Future	143.86	143.8699	143.8581	143.8699	0.00
22/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21478	21	21	21	0.00
22/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2046 On 05-November-26			Bond Future	144.08	144.0873	144.0774	144.0873	0.00
22/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18597	19	19	19	0.00
22/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2046 On 04-February-27			Bond Future	146.61	146.6130	146.6051	146.6130	0.00
22/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15515	16	16	16	0.00
22/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2050 On 05-February-26			Bond Future	141.86	141.7510	141.8596	141.7510	11,546.00
22/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19040	19	19	19	0.00
22/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2050 On 07-May-26			Bond Future	144.44	144.3303	144.4407	144.3303	4,988.00
22/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20371	20	20	20	0.00
22/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2050 On 06-August-26			Bond Future	144.67	144.5517	144.6652	144.5517	0.00
22/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21395	21	21	21	0.00
22/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2050 On 05-November-26			Bond Future	147.22	147.1020	147.2193	147.1020	0.00
22/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23379	23	23	23	0.00
22/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
22/12/2025	2050 On 04-February-27			Bond Future	147.33	147.2045	147.3262	147.2045	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
22/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	14936	15	15	15	0.00
22/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
22/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	AL37 On 05-February-26			Index Future	1257.57	1257.9650	1257.5700	1257.9650	0.00
22/12/2025	AL37 On 07-May-26			Index Future	1280.14	1280.5460	1280.1440	1280.5460	0.00
22/12/2025	AL37 On 06-August-26			Index Future	1303.21	1303.6190	1303.2140	1303.6190	0.00
22/12/2025	AL37 On 05-November-26			Index Future	1326.19	1326.5890	1326.1860	1326.5890	0.00
22/12/2025	AL37 On 04-February-27			Index Future	1349.18	1349.5760	1349.1770	1349.5760	0.00
22/12/2025	AL7T On 05-February-26			Index Future	1611.94	1615.3530	1611.9350	1615.3530	0.00
22/12/2025	AL7T On 07-May-26			Index Future	1640.87	1644.3490	1640.8690	1644.3490	0.00
22/12/2025	AL7T On 06-August-26			Index Future	1670.44	1673.9770	1670.4390	1673.9770	0.00
22/12/2025	AL7T On 05-November-26			Index Future	1699.89	1703.4720	1699.8850	1703.4720	0.00
22/12/2025	AL7T On 04-February-27			Index Future	1729.36	1732.9890	1729.3550	1732.9890	0.00
22/12/2025	ALBI On 05-February-26			Index Future	1357.44	1359.9170	1357.4390	1359.9170	79.00
22/12/2025	ALBI On 07-May-26			Index Future	1381.81	1384.3280	1381.8050	1384.3280	0.00
22/12/2025	ALBI On 06-August-26			Index Future	1406.71	1409.2700	1406.7070	1409.2700	0.00
22/12/2025	ALBI On 05-November-26			Index Future	1431.50	1434.1020	1431.5040	1434.1020	0.00
22/12/2025	ALBI On 04-February-27			Index Future	1456.32	1458.9520	1456.3210	1458.9520	0.00
22/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C010 On 21-December-25			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	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
22/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	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
22/12/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	ES33 On 05-February-26			Bond Future	8.96	95.2658	95.1559	95.2658	0.00
22/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11960	12	12	12	0.00
22/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
22/12/2025	ES33 On 07-May-26			Bond Future	9.03	93.2057	93.0938	93.2057	0.00
22/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12213	12	12	12	0.00
22/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
22/12/2025	ES33 On 06-August-26			Bond Future	9.10	94.9250	94.8117	94.9250	0.00
22/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12943	13	13	13	0.00
22/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
22/12/2025	ES33 On 05-November-26			Bond Future	9.19	92.8070	92.6929	92.8070	0.00
22/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7365	7	7	7	0.00
22/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
22/12/2025	ES33 On 04-February-27			Bond Future	9.30	94.4315	94.3169	94.4315	0.00
22/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1820	2	2	2	0.00
22/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
22/12/2025	ES42 On 05-February-26			Bond Future	9.67	93.1150	92.9916	93.1150	0.00
22/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14392	15	14	15	0.00
22/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
22/12/2025	ES42 On 07-May-26			Bond Future	9.74	90.5448	90.4191	90.5448	0.00
22/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15778	16	16	16	0.00
22/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
22/12/2025	ES42 On 06-August-26			Bond Future	9.81	92.2148	92.0873	92.2148	0.00
22/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17613	18	18	18	0.00
22/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
22/12/2025	ES42 On 05-November-26			Bond Future	9.89	89.5772	89.4488	89.5772	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
22/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11484	12	11	12	0.00
22/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
22/12/2025	ES42 On 04-February-27			Bond Future	9.98	91.1434	91.0142	91.1434	0.00
22/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2154	2	2	2	0.00
22/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
22/12/2025	GOVI On 05-February-26			GOVI	1332.29	1334.6840	1332.2890	1334.6840	606.00
22/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1822890	185	182	185	0.00
22/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
22/12/2025	GOVI On 07-May-26			GOVI	1356.20	1358.6420	1356.2030	1358.6420	42.00
22/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1792030	182	179	182	0.00
22/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
22/12/2025	GOVI On 06-August-26			GOVI	1380.64	1383.1230	1380.6440	1383.1230	0.00
22/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1916440	194	192	194	0.00
22/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
22/12/2025	GOVI On 05-November-26			GOVI	1404.98	1407.4930	1404.9810	1407.4930	0.00
22/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1279810	130	128	130	0.00
22/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
22/12/2025	GOVI On 04-February-27			GOVI	1429.34	1431.8820	1429.3380	1431.8820	0.00
22/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	603380	63	60	63	0.00
22/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
22/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/12/2025	I258 On 05-February-26			Bond Future	127.92	128.2607	127.9223	128.2607	0.00
22/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16272	17	16	17	0.00
22/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
22/12/2025	I258 On 07-May-26			Bond Future	130.25	130.5944	130.2499	130.5944	0.00
22/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16521	17	17	17	0.00
22/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
22/12/2025	I258 On 06-August-26			Bond Future	129.81	130.1596	129.8097	130.1596	0.00
22/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	16872	17	17	17	0.00
22/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	12	0	0	0	0.00
22/12/2025	I258 On 05-November-26			Bond Future	132.10	132.4550	132.1006	132.4550	0.00
22/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17193	18	17	18	0.00
22/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	42	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
22/12/2025	I258 On 04-February-27			Bond Future	131.53	131.8937	131.5348	131.8937	0.00
22/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13001	13	13	13	0.00
22/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	366	0	0	0	0.00
22/12/2025	IGOV On 05-February-26			Index Future	432.97	433.1090	432.9740	433.1090	242.00
22/12/2025	IGOV On 07-May-26			Index Future	440.85	440.9900	440.8520	440.9900	8.00
22/12/2025	IGOV On 06-August-26			Index Future	448.90	449.0390	448.9010	449.0390	0.00
22/12/2025	IGOV On 05-November-26			Index Future	456.92	457.0540	456.9160	457.0540	0.00
22/12/2025	IGOV On 04-February-27			Index Future	464.94	465.0740	464.9380	465.0740	0.00
22/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
22/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
22/12/2025	R033 On 05-February-26			Bond Future	8.10	113.9028	113.7716	113.9028	13,083.00
22/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12564	13	13	13	0.00
22/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	2	0	0	0	0.00
22/12/2025	R033 On 07-May-26			Bond Future	8.14	110.9050	110.7714	110.9050	0.00
22/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11606	12	12	12	0.00
22/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	122	0	0	0	0.00
22/12/2025	R033 On 06-August-26			Bond Future	8.19	112.9243	112.7889	112.9243	0.00
22/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10825	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
22/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	490	0	0	0	0.00
22/12/2025	R033 On 05-November-26			Bond Future	8.24	109.8497	109.7135	109.8497	0.00
22/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6692	7	7	7	0.00
22/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1255	1	1	1	0.00
22/12/2025	R033 On 04-February-27			Bond Future	8.31	111.7475	111.6106	111.7475	0.00
22/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4263	4	4	4	0.00
22/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2584	3	3	3	0.00
22/12/2025	R035 On 05-February-26			Bond Future	8.46	106.7150	106.6045	106.7150	84,027.00
22/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13510	14	14	14	0.00
22/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11641	12	12	12	2,000.00
22/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14296	14	14	14	2,000.00
22/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21664	22	22	22	0.00
22/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14607	15	15	15	0.00
22/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15482	16	15	16	0.00
22/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12875	13	13	13	0.00
22/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10164	10	10	10	250.00
22/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	4916	5	5	5	0.00
22/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2639	3	3	3	0.00
22/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1567	2	2	2	350.00
22/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4278	4	4	4	0.00
22/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7175	7	7	7	0.00
22/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	790	1	1	1	0.00
22/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	824	1	1	1	16,000.00
22/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	7	0	0	0	350.00
22/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	53	0	0	0	350.00
22/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	405	0	0	0	0.00
22/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	34	0	0	0	16,000.00
22/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	175	0	0	0	0.00
22/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
22/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	1	0	0	0	0.00
22/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
22/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
22/12/2025	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
22/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R035 On 07-May-26			Bond Future	8.50	104.1292	104.0167	104.1292	34,632.00
22/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13372	13	13	13	0.00
22/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12344	12	12	12	0.00
22/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9719	10	10	10	0.00
22/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7044	7	7	7	200.00
22/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12602	13	13	13	0.00
22/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	9985	10	10	10	0.00
22/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7312	7	7	7	350.00
22/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12241	12	12	12	0.00
22/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9613	10	10	10	0.00
22/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	6938	7	7	7	250.00
22/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	795	1	1	1	1,000.00
22/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2618	3	3	3	1,000.00
22/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4617	5	5	5	0.00
22/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	405	0	0	0	1,000.00
22/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2122	2	2	2	0.00
22/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	852	1	1	1	0.00
22/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	78	0	0	0	250.00
22/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	186	0	0	0	0.00
22/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	30	0	0	0	250.00
22/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	70	0	0	0	350.00
22/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	164	0	0	0	0.00
22/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	24	0	0	0	350.00
22/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	76	0	0	0	200.00
22/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	179	0	0	0	0.00
22/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	28	0	0	0	200.00
22/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	16	0	0	0	0.00
22/12/2025	R035 On 06-August-26			Bond Future	8.55	106.0253	105.9113	106.0253	56.00
22/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13884	14	14	14	0.00
22/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9720	10	10	10	0.00
22/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7198	7	7	7	0.00
22/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9265	9	9	9	0.00
22/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6749	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
22/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1102	1	1	1	1,000.00
22/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2831	3	3	3	1,000.00
22/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5567	6	6	6	0.00
22/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7148	7	7	7	0.00
22/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4703	5	5	5	0.00
22/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2508	3	3	3	350.00
22/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4750	5	5	5	250.00
22/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4329	4	4	4	200.00
22/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	809	1	1	1	350.00
22/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1548	2	2	2	0.00
22/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	429	0	0	0	350.00
22/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	644	1	1	1	1,000.00
22/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1393	1	1	1	0.00
22/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2695	3	3	3	0.00
22/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	475	0	0	0	200.00
22/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	896	1	1	1	0.00
22/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	255	0	0	0	200.00
22/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	423	0	0	0	250.00
22/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	798	1	1	1	0.00
22/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	229	0	0	0	250.00
22/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	53	0	0	0	0.00
22/12/2025	R035 On 05-November-26			Bond Future	8.61	103.3714	103.2569	103.3714	0.00
22/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8447	9	8	9	0.00
22/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7350	7	7	7	0.00
22/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5042	5	5	5	0.00
22/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	2953	3	3	3	200.00
22/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1080	1	1	1	200.00
22/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1849	2	2	2	0.00
22/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	635	1	1	1	200.00
22/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	499	0	0	0	0.00
22/12/2025	R035 On 04-February-27			Bond Future	8.69	105.1584	105.0435	105.1584	0.00
22/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3662	4	4	4	0.00
22/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1764	2	2	2	0.00
22/12/2025	R038 On 05-February-26			Bond Future	8.96	118.0403	117.9053	118.0403	3,763.00

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22/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17620	18	18	18	0.00
22/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R038 On 07-May-26			Bond Future	9.03	114.6756	114.5381	114.6756	2,395.00
22/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16713	17	17	17	0.00
22/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	24	0	0	0	0.00
22/12/2025	R038 On 06-August-26			Bond Future	9.09	116.7635	116.6241	116.7635	0.00
22/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18332	18	18	18	0.00
22/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	64	0	0	0	0.00
22/12/2025	R038 On 05-November-26			Bond Future	9.16	113.3146	113.1744	113.3146	0.00
22/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11499	12	11	12	0.00
22/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	530	1	1	1	0.00
22/12/2025	R038 On 04-February-27			Bond Future	9.24	115.2720	115.1311	115.2720	0.00
22/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5075	5	5	5	0.00
22/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2470	2	2	2	0.00
22/12/2025	R053 On 05-February-26			Bond Future	9.24	128.0711	127.8650	128.0711	34,001.00
22/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22531	23	23	23	0.00
22/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R053 On 07-May-26			Bond Future	9.29	124.5093	124.2995	124.5093	14,035.00
22/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23569	24	24	24	0.00
22/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	45	0	0	0	0.00
22/12/2025	R053 On 06-August-26			Bond Future	9.34	126.7763	126.5634	126.7763	0.00
22/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27529	28	28	28	0.00
22/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	77	0	0	0	0.00
22/12/2025	R053 On 05-November-26			Bond Future	9.40	123.1236	122.9087	123.1236	0.00
22/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	18989	19	19	19	0.00
22/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	856	1	1	1	0.00
22/12/2025	R053 On 04-February-27			Bond Future	9.46	125.2506	125.0338	125.2506	0.00
22/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8825	9	9	9	0.00
22/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3064	3	3	3	0.00
22/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
22/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	55	0	0	0	0.00
22/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	55	0	0	0	0.00
22/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
22/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	96	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
22/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	96	0	0	0	0.00
22/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
22/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	85	0	0	0	0.00
22/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	85	0	0	0	0.00
22/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
22/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	50	0	0	0	0.00
22/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	50	0	0	0	0.00
22/12/2025	R202 On 05-February-26			Bond Future	293.09	293.1135	293.0895	293.1135	565.00
22/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15270	15	15	15	0.00
22/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R202 On 07-May-26			Bond Future	298.42	298.4467	298.4221	298.4467	460.00
22/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	20872	21	21	21	0.00
22/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R202 On 06-August-26			Bond Future	298.53	298.5555	298.5323	298.5555	0.00
22/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	19672	20	20	20	0.00
22/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R202 On 05-November-26			Bond Future	303.80	303.8226	303.8032	303.8226	0.00
22/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23343	23	23	23	0.00
22/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R202 On 04-February-27			Bond Future	303.66	303.6714	303.6559	303.6714	0.00
22/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	8926	9	9	9	0.00
22/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R209 On 05-February-26			Bond Future	8.64	86.4555	86.3208	86.4555	34,901.00
22/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12309	12	12	12	0.00
22/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R209 On 07-May-26			Bond Future	8.69	84.8565	84.7193	84.8565	6,551.00
22/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12565	13	13	13	0.00
22/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	16	0	0	0	0.00
22/12/2025	R209 On 06-August-26			Bond Future	8.74	86.4016	86.2624	86.4016	3,673.00
22/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13639	14	14	14	0.00
22/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	43	0	0	0	0.00
22/12/2025	R209 On 05-November-26			Bond Future	8.80	84.7557	84.6152	84.7557	0.00
22/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8477	9	8	9	0.00
22/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	449	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
22/12/2025	R209 On 04-February-27			Bond Future	8.87	86.2208	86.0792	86.2208	0.00
22/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3928	4	4	4	0.00
22/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1704	2	2	2	0.00
22/12/2025	R210 On 05-February-26			Bond Future	258.19	257.9881	258.1904	257.9881	539.00
22/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5090	5	5	5	0.00
22/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R210 On 07-May-26			Bond Future	259.42	259.2162	259.4222	259.2162	918.00
22/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4022	4	4	4	0.00
22/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R210 On 06-August-26			Bond Future	264.21	263.9986	264.2100	263.9986	0.00
22/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4370	4	4	4	0.00
22/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R210 On 05-November-26			Bond Future	265.36	265.1384	265.3571	265.1384	0.00
22/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12027	12	12	12	0.00
22/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R210 On 04-February-27			Bond Future	270.01	269.7869	270.0134	269.7869	0.00
22/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	3983	4	4	4	0.00
22/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R213 On 05-February-26			Bond Future	7.77	100.0605	99.9863	100.0605	18,761.00
22/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8116	8	8	8	0.00
22/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R213 On 07-May-26			Bond Future	7.80	98.3063	98.2307	98.3063	65,316.00
22/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7409	7	7	7	0.00
22/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	23	0	0	0	0.00
22/12/2025	R213 On 06-August-26			Bond Future	7.83	100.0964	100.0200	100.0964	0.00
22/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6705	7	7	7	0.00
22/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	101	0	0	0	0.00
22/12/2025	R213 On 05-November-26			Bond Future	7.88	98.2902	98.2138	98.2902	0.00
22/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3546	4	4	4	0.00
22/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	521	1	1	1	0.00
22/12/2025	R213 On 04-February-27			Bond Future	7.94	99.9901	99.9138	99.9901	0.00
22/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1798	2	2	2	0.00
22/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1141	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
22/12/2025	R214 On 05-February-26			Bond Future	9.28	80.7300	80.6166	80.7300	11,294.00
22/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11842	12	12	12	0.00
22/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	1	0	0	0	0.00
22/12/2025	R214 On 07-May-26			Bond Future	9.34	78.8824	78.7668	78.8824	30,864.00
22/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	12863	13	13	13	0.00
22/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	39	0	0	0	0.00
22/12/2025	R214 On 06-August-26			Bond Future	9.39	80.3188	80.2016	80.3188	0.00
22/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14652	15	15	15	0.00
22/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	76	0	0	0	0.00
22/12/2025	R214 On 05-November-26			Bond Future	9.46	78.4215	78.3034	78.4215	0.00
22/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9514	10	10	10	0.00
22/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	562	1	1	1	0.00
22/12/2025	R214 On 04-February-27			Bond Future	9.54	79.7774	79.6584	79.7774	0.00
22/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4360	4	4	4	0.00
22/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2094	2	2	2	0.00
22/12/2025	R248 On 05-February-26			Bond Future	9.41	97.9985	97.8499	97.9985	243,327.00
22/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15543	16	16	16	0.00
22/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5127	5	5	5	0.00
22/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8721	9	9	9	0.00
22/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1716	2	2	2	0.00
22/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2633	3	3	3	12,500.00
22/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	43	0	0	0	1,940.00
22/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1198	1	1	1	1,940.00
22/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4386	5	4	5	0.00
22/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	230	0	0	0	1,940.00
22/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1277	1	1	1	0.00
22/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4686	5	5	5	0.00
22/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	555	1	1	1	0.00
22/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	161	0	0	0	0.00
22/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	923	1	1	1	0.00
22/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	29	0	0	0	0.00
22/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	1	0	0	0	0.00
22/12/2025	R248 On 07-May-26			Bond Future	9.46	95.3196	95.1683	95.3196	44,331.00
22/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16739	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
22/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	51	0	0	0	0.00
22/12/2025	R248 On 06-August-26			Bond Future	9.52	97.0553	96.9017	97.0553	0.00
22/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20122	20	20	20	0.00
22/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	70	0	0	0	0.00
22/12/2025	R248 On 05-November-26			Bond Future	9.59	94.3084	94.1536	94.3084	0.00
22/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13611	14	14	14	0.00
22/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	682	1	1	1	0.00
22/12/2025	R248 On 04-February-27			Bond Future	9.66	95.9384	95.7824	95.9384	0.00
22/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6287	6	6	6	0.00
22/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2645	3	3	3	0.00
22/12/2025	R2R9 On 05-February-26			Bond Future	9.14	109.3455	109.1739	109.3455	0.00
22/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96183	96	96	96	0.00
22/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R2R9 On 07-May-26			Bond Future	9.20	106.3299	106.1551	106.3299	0.00
22/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95305	95	95	95	0.00
22/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R2R9 On 06-August-26			Bond Future	9.26	108.2658	108.0885	108.2658	0.00
22/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	94969	95	95	95	0.00
22/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R2R9 On 05-November-26			Bond Future	9.34	105.1731	104.9941	105.1731	0.00
22/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94024	94	94	94	0.00
22/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R2R9 On 04-February-27			Bond Future	9.42	106.9900	106.8095	106.9900	0.00
22/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5191	5	5	5	0.00
22/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1834	2	2	2	0.00
22/12/2025	R4R2 On 05-February-26			Bond Future	9.35	110.2875	110.0556	110.2875	1,937.00
22/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96780	97	97	97	0.00
22/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R4R2 On 07-May-26			Bond Future	9.42	107.1628	106.9266	107.1628	0.00
22/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95838	96	96	96	0.00
22/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R4R2 On 06-August-26			Bond Future	9.48	109.1139	108.8740	109.1139	0.00
22/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95457	96	95	96	0.00
22/12/2025	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
22/12/2025	R4R2 On 05-November-26			Bond Future	9.55	105.9099	105.6673	105.9099	0.00
22/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94445	95	94	95	0.00
22/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
22/12/2025	R4R2 On 04-February-27			Bond Future	9.64	107.7394	107.4942	107.7394	0.00
22/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5876	6	6	6	0.00
22/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1990	2	2	2	0.00
22/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00