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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/12/2025 TO: 23/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	2029 On 05-February-26			Bond Future	144.84	144.8386	144.8359	144.8386	1,850.00
23/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4726	5	5	5	0.00
23/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2029 On 07-May-26			Bond Future	146.02	146.0188	146.0163	146.0188	2,542.00
23/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4196	4	4	4	0.00
23/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2029 On 06-August-26			Bond Future	148.71	148.7138	148.7113	148.7138	0.00
23/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4611	5	5	5	0.00
23/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2029 On 05-November-26			Bond Future	149.86	149.8629	149.8605	149.8629	0.00
23/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2301	2	2	2	0.00
23/12/2025	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
23/12/2025	2029 On 04-February-27			Bond Future	152.49	152.4932	152.4911	152.4932	0.00
23/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2771	3	3	3	0.00
23/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2030 On 05-February-26			Bond Future	7.52	101.7304	101.8548	101.7304	166,379.00
23/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6476	6	6	6	0.00
23/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2030 On 07-May-26			Bond Future	7.54	103.5564	103.6831	103.5564	5,487.00
23/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5777	6	6	6	0.00
23/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1059	1	1	1	1,000.00
23/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1559	1	2	1	0.00
23/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	235	0	0	0	1,000.00
23/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	512	1	1	1	0.00
23/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	342	0	0	0	1,000.00
23/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1305	1	1	1	0.00
23/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	22	0	0	0	0.00
23/12/2025	2030 On 06-August-26			Bond Future	7.56	101.4333	101.5624	101.4333	19,282.00
23/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4963	5	5	5	0.00
23/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	382	0	0	0	1,000.00
23/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1190	1	1	1	1,000.00
23/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1959	2	2	2	0.00
23/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	474	1	0	1	1,000.00
23/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	752	1	1	1	0.00
23/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1462	2	1	2	0.00
23/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	104	0	0	0	0.00
23/12/2025	2030 On 05-November-26			Bond Future	7.60	103.1995	103.3311	103.1995	0.00
23/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2618	3	3	3	0.00
23/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	402	0	0	0	0.00
23/12/2025	2030 On 04-February-27			Bond Future	7.65	100.9790	101.1132	100.9790	0.00
23/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1357	1	1	1	0.00
23/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	909	1	1	1	0.00
23/12/2025	2031 On 05-February-26			Bond Future	112.73	112.7324	112.7301	112.7324	1,156.00
23/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1009	1	1	1	0.00
23/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	38	0	0	0	0.00
23/12/2025	2031 On 07-May-26			Bond Future	114.78	114.7835	114.7813	114.7835	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
23/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1111	1	1	1	0.00
23/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	170	0	0	0	0.00
23/12/2025	2031 On 06-August-26			Bond Future	114.49	114.4875	114.4854	114.4875	680.00
23/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1038	1	1	1	0.00
23/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	363	0	0	0	0.00
23/12/2025	2031 On 05-November-26			Bond Future	116.51	116.5082	116.5063	116.5082	0.00
23/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5018	5	5	5	0.00
23/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
23/12/2025	2031 On 04-February-27			Bond Future	116.10	116.1046	116.1024	116.1046	0.00
23/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	760	1	1	1	0.00
23/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	838	1	1	1	0.00
23/12/2025	2032 On 05-February-26			Bond Future	7.93	104.3372	104.5125	104.3372	127,196.00
23/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	10082	10	10	10	0.00
23/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2032 On 07-May-26			Bond Future	7.97	102.0509	102.2293	102.0509	37,740.00
23/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9543	9	10	9	0.00
23/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	17	0	0	0	0.00
23/12/2025	2032 On 06-August-26			Bond Future	8.01	103.9096	104.0914	103.9096	0.00
23/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	9052	9	9	9	0.00
23/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	78	0	0	0	0.00
23/12/2025	2032 On 05-November-26			Bond Future	8.06	101.5617	101.7469	101.5617	0.00
23/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5117	5	5	5	0.00
23/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	480	1	0	1	0.00
23/12/2025	2032 On 04-February-27			Bond Future	8.12	103.3184	103.5072	103.3184	0.00
23/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2652	3	3	3	0.00
23/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1177	1	1	1	0.00
23/12/2025	2033 On 05-February-26			Bond Future	142.47	142.4706	142.4682	142.4706	2,698.00
23/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9588	10	10	10	0.00
23/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2033 On 07-May-26			Bond Future	143.50	143.5053	143.5029	143.5053	10,592.00
23/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8343	8	8	8	0.00
23/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2033 On 06-August-26			Bond Future	146.15	146.1540	146.1516	146.1540	0.00
23/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11902	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
23/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2033 On 05-November-26			Bond Future	147.15	147.1550	147.1528	147.1550	0.00
23/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9893	10	10	10	0.00
23/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2033 On 04-February-27			Bond Future	149.74	149.7379	149.7360	149.7379	0.00
23/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7026	7	7	7	0.00
23/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2037 On 05-February-26			Bond Future	8.83	97.7546	97.9671	97.7546	122,643.00
23/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14553	14	15	14	0.00
23/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20146	20	20	20	0.00
23/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12885	13	13	13	1,970.00
23/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18067	18	18	18	0.00
23/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15425	15	15	15	0.00
23/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11461	11	11	11	0.00
23/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22389	22	22	22	0.00
23/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15640	15	16	15	1,030.00
23/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5458	5	5	5	0.00
23/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8213	8	8	8	0.00
23/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	7	0	0	0	11,500.00
23/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	41	0	0	0	11,500.00
23/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
23/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	1	0	0	0	0.00
23/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
23/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2037 On 07-May-26			Bond Future	8.88	99.5093	99.7256	99.5093	90,411.00
23/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14661	14	15	14	0.00
23/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20178	20	20	20	0.00
23/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12667	12	13	12	142.00
23/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2006	2	2	2	1,500.00
23/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4454	4	4	4	1,500.00

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23/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7662	7	8	7	0.00
23/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	189	0	0	0	1,500.00
23/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	504	1	1	1	0.00
23/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1235	1	1	1	0.00
23/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
23/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	46	0	0	0	0.00
23/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	17	0	0	0	0.00
23/12/2025	2037 On 06-August-26			Bond Future	8.95	97.0618	97.2821	97.0618	2,539.00
23/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16139	16	16	16	0.00
23/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	14052	14	14	14	0.00
23/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10913	11	11	11	0.00
23/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7271	7	7	7	2,541.00
23/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	246	0	0	0	2,541.00
23/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	542	1	1	1	0.00
23/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	102	0	0	0	2,541.00
23/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	44	0	0	0	0.00
23/12/2025	2037 On 05-November-26			Bond Future	9.01	98.7516	98.9760	98.7516	0.00
23/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10181	10	10	10	0.00
23/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11258	11	11	11	0.00
23/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8185	8	8	8	0.00
23/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4403	4	4	4	4,490.00
23/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	727	1	1	1	4,490.00
23/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1556	2	2	2	0.00
23/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	416	0	0	0	4,490.00
23/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	502	1	1	1	0.00
23/12/2025	2037 On 04-February-27			Bond Future	9.08	96.2033	96.4320	96.2033	0.00
23/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4604	4	5	4	0.00
23/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1962	2	2	2	0.00
23/12/2025	2038 On 05-February-26			Bond Future	157.27	157.1111	157.2695	157.1111	2,880.00
23/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14070	14	14	14	0.00
23/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2038 On 07-May-26			Bond Future	160.13	159.9698	160.1309	159.9698	440.00
23/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15601	15	16	15	0.00
23/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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23/12/2025	2038 On 06-August-26			Bond Future	160.89	160.7301	160.8946	160.7301	0.00
23/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16175	16	16	16	0.00
23/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2038 On 05-November-26			Bond Future	163.74	163.5678	163.7356	163.5678	0.00
23/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17426	17	17	17	0.00
23/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2038 On 04-February-27			Bond Future	164.39	164.2162	164.3869	164.2162	0.00
23/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10557	10	11	10	0.00
23/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2040 On 05-February-26			Bond Future	9.20	98.4188	98.6580	98.4188	79,764.00
23/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15538	15	16	15	0.00
23/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13465	13	13	13	0.00
23/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8286	8	8	8	680.00
23/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10928	11	11	11	0.00
23/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	25051	25	25	25	0.00
23/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17479	17	17	17	475.00
23/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4533	4	5	4	14,000.00
23/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7542	7	8	7	0.00
23/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	462	0	0	0	13,500.00
23/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	974	1	1	1	14,000.00
23/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	1971	2	2	2	0.00
23/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	480	1	0	1	13,500.00
23/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1004	1	1	1	0.00
23/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1655	2	2	2	0.00
23/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	18	0	0	0	14,000.00
23/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	99	0	0	0	0.00
23/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
23/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	2	0	0	0	8,180.00
23/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	1	0	0	0	680.00
23/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	11	0	0	0	0.00
23/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2040 On 07-May-26			Bond Future	9.27	100.1854	100.4289	100.1854	11,000.00
23/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	16028	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
23/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12785	13	13	13	0.00
23/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19130	19	19	19	0.00
23/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16317	16	16	16	0.00
23/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10202	10	10	10	1,460.00
23/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20810	21	21	21	0.00
23/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18076	18	18	18	0.00
23/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	9	0	0	0	0.00
23/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	91	0	0	0	0.00
23/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	2	0	0	0	0.00
23/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	22	0	0	0	1,460.00
23/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	169	0	0	0	0.00
23/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	5	0	0	0	1,460.00
23/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	26	0	0	0	0.00
23/12/2025	2040 On 06-August-26			Bond Future	9.34	97.4996	97.7477	97.4996	7,265.00
23/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18362	18	18	18	0.00
23/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	49	0	0	0	0.00
23/12/2025	2040 On 05-November-26			Bond Future	9.40	99.1969	99.4495	99.1969	0.00
23/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11670	11	12	11	0.00
23/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12857	13	13	13	0.00
23/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9457	9	9	9	0.00
23/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5241	5	5	5	2,300.00
23/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	780	1	1	1	2,300.00
23/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1632	2	2	2	0.00
23/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	455	0	0	0	2,300.00
23/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	546	1	1	1	0.00
23/12/2025	2040 On 04-February-27			Bond Future	9.48	96.4057	96.6630	96.4057	0.00
23/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5311	5	5	5	0.00
23/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2164	2	2	2	0.00
23/12/2025	2043 On 05-February-26			Bond Future	121.88	121.8812	121.8788	121.8812	0.00
23/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12219	12	12	12	0.00
23/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2043 On 07-May-26			Bond Future	124.10	124.0989	124.0966	124.0989	0.00
23/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12397	12	12	12	0.00
23/12/2025	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
23/12/2025	2043 On 06-August-26			Bond Future	123.54	123.5451	123.5429	123.5451	0.00
23/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12665	13	13	13	0.00
23/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	2	0	0	0	0.00
23/12/2025	2043 On 05-November-26			Bond Future	125.72	125.7254	125.7235	125.7254	0.00
23/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	12892	13	13	13	0.00
23/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	9	0	0	0	0.00
23/12/2025	2043 On 04-February-27			Bond Future	125.05	125.0478	125.0454	125.0478	0.00
23/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7709	8	8	8	0.00
23/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	294	0	0	0	0.00
23/12/2025	2044 On 05-February-26			Bond Future	9.42	94.2392	94.4944	94.2392	56,638.00
23/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15342	15	15	15	0.00
23/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14967	15	15	15	0.00
23/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14652	14	15	14	0.00
23/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13374	13	13	13	0.00
23/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	11059	11	11	11	9,000.00
23/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5208	5	5	5	9,000.00
23/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4705	4	5	4	0.00
23/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	111	0	0	0	0.00
23/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	84	0	0	0	0.00
23/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	1	0	0	0	4,500.00
23/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	1	0	0	0	9,000.00
23/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
23/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	4	0	0	0	0.00
23/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2044 On 07-May-26			Bond Future	9.48	95.9308	96.1905	95.9308	65,342.00
23/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16278	16	16	16	0.00
23/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4851	5	5	5	0.00
23/12/2025	2044 On 07-May-26		Call	Bond Future	963.54	0.9014	0.9635	0.9014	0.00
23/12/2025	2044 On 07-May-26		Put	Bond Future	4773.06	4.9706	4.7731	4.9706	0.00
23/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	794	1	1	1	15,000.00
23/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	39	0	0	0	0.00
23/12/2025	2044 On 06-August-26			Bond Future	9.55	93.2928	93.5574	93.2928	7,681.00
23/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19286	19	19	19	0.00
23/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	58	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
23/12/2025	2044 On 05-November-26			Bond Future	9.62	94.9169	95.1862	94.9169	0.00
23/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12863	13	13	13	0.00
23/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	650	1	1	1	0.00
23/12/2025	2044 On 04-February-27			Bond Future	9.69	92.1767	92.4511	92.1767	0.00
23/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5926	6	6	6	0.00
23/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2244	2	2	2	0.00
23/12/2025	2046 On 05-February-26			Bond Future	141.18	140.9727	141.1796	140.9727	12,410.00
23/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19530	19	20	19	0.00
23/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2046 On 07-May-26			Bond Future	141.46	141.2513	141.4622	141.2513	5,789.00
23/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16512	16	17	16	0.00
23/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2046 On 06-August-26			Bond Future	144.07	143.8581	144.0731	143.8581	0.00
23/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21693	21	22	21	0.00
23/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2046 On 05-November-26			Bond Future	144.30	144.0774	144.2961	144.0774	0.00
23/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18816	19	19	19	0.00
23/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2046 On 04-February-27			Bond Future	146.83	146.6051	146.8279	146.6051	0.00
23/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15738	16	16	16	0.00
23/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2050 On 05-February-26			Bond Future	142.22	141.8596	142.2221	141.8596	11,546.00
23/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19402	19	19	19	0.00
23/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2050 On 07-May-26			Bond Future	144.81	144.4407	144.8098	144.4407	4,988.00
23/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20740	20	21	20	0.00
23/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2050 On 06-August-26			Bond Future	145.04	144.6652	145.0416	144.6652	0.00
23/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21772	21	22	21	0.00
23/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2050 On 05-November-26			Bond Future	147.60	147.2193	147.6027	147.2193	0.00
23/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23763	23	24	23	0.00
23/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
23/12/2025	2050 On 04-February-27			Bond Future	147.72	147.3262	147.7163	147.3262	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
23/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	15326	15	15	15	0.00
23/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
23/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	AL37 On 05-February-26			Index Future	1259.39	1257.5700	1259.3870	1257.5700	0.00
23/12/2025	AL37 On 07-May-26			Index Future	1281.99	1280.1440	1281.9930	1280.1440	0.00
23/12/2025	AL37 On 06-August-26			Index Future	1305.10	1303.2140	1305.0970	1303.2140	0.00
23/12/2025	AL37 On 05-November-26			Index Future	1328.11	1326.1860	1328.1070	1326.1860	0.00
23/12/2025	AL37 On 04-February-27			Index Future	1351.14	1349.1770	1351.1350	1349.1770	0.00
23/12/2025	AL7T On 05-February-26			Index Future	1614.98	1611.9350	1614.9830	1611.9350	0.00
23/12/2025	AL7T On 07-May-26			Index Future	1643.97	1640.8690	1643.9710	1640.8690	0.00
23/12/2025	AL7T On 06-August-26			Index Future	1673.60	1670.4390	1673.6000	1670.4390	0.00
23/12/2025	AL7T On 05-November-26			Index Future	1703.11	1699.8850	1703.1060	1699.8850	0.00
23/12/2025	AL7T On 04-February-27			Index Future	1732.64	1729.3550	1732.6360	1729.3550	0.00
23/12/2025	ALBI On 05-February-26			Index Future	1360.12	1357.4390	1360.1160	1357.4390	79.00
23/12/2025	ALBI On 07-May-26			Index Future	1384.53	1381.8050	1384.5300	1381.8050	0.00
23/12/2025	ALBI On 06-August-26			Index Future	1409.48	1406.7070	1409.4820	1406.7070	0.00
23/12/2025	ALBI On 05-November-26			Index Future	1434.33	1431.5040	1434.3320	1431.5040	0.00
23/12/2025	ALBI On 04-February-27			Index Future	1459.20	1456.3210	1459.2020	1456.3210	0.00
23/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C010 On 21-December-25			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	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
23/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	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
23/12/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	ES33 On 05-February-26			Bond Future	8.93	95.1559	95.2656	95.1559	0.00
23/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12070	12	12	12	0.00
23/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
23/12/2025	ES33 On 07-May-26			Bond Future	9.00	93.0938	93.2055	93.0938	0.00
23/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12325	12	12	12	0.00
23/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
23/12/2025	ES33 On 06-August-26			Bond Future	9.08	94.8117	94.9255	94.8117	0.00
23/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13057	13	13	13	0.00
23/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
23/12/2025	ES33 On 05-November-26			Bond Future	9.17	92.6929	92.8091	92.6929	0.00
23/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7481	7	7	7	0.00
23/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
23/12/2025	ES33 On 04-February-27			Bond Future	9.27	94.3169	94.4354	94.3169	0.00
23/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1939	2	2	2	0.00
23/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
23/12/2025	ES42 On 05-February-26			Bond Future	9.64	92.9916	93.2271	92.9916	0.00
23/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14627	14	15	14	0.00
23/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
23/12/2025	ES42 On 07-May-26			Bond Future	9.71	90.4191	90.6590	90.4191	0.00
23/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	16018	16	16	16	0.00
23/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
23/12/2025	ES42 On 06-August-26			Bond Future	9.78	92.0873	92.3317	92.0873	0.00
23/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17857	18	18	18	0.00
23/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
23/12/2025	ES42 On 05-November-26			Bond Future	9.86	89.4488	89.6977	89.4488	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
23/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11733	11	12	11	0.00
23/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
23/12/2025	ES42 On 04-February-27			Bond Future	9.94	91.0142	91.2678	91.0142	0.00
23/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2408	2	2	2	0.00
23/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
23/12/2025	GOVI On 05-February-26			GOVI	1334.96	1332.2890	1334.9550	1332.2890	606.00
23/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1849550	182	185	182	0.00
23/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
23/12/2025	GOVI On 07-May-26			GOVI	1358.92	1356.2030	1358.9180	1356.2030	42.00
23/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1819180	179	182	179	0.00
23/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
23/12/2025	GOVI On 06-August-26			GOVI	1383.41	1380.6440	1383.4080	1380.6440	0.00
23/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1944080	192	194	192	0.00
23/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
23/12/2025	GOVI On 05-November-26			GOVI	1407.80	1404.9810	1407.7980	1404.9810	0.00
23/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1307980	128	131	128	0.00
23/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
23/12/2025	GOVI On 04-February-27			GOVI	1432.21	1429.3380	1432.2080	1429.3380	0.00
23/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	632080	60	63	60	0.00
23/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
23/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/12/2025	I258 On 05-February-26			Bond Future	127.92	127.9223	127.9197	127.9223	0.00
23/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16270	16	16	16	0.00
23/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
23/12/2025	I258 On 07-May-26			Bond Future	130.25	130.2499	130.2472	130.2499	0.00
23/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16518	17	17	17	0.00
23/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
23/12/2025	I258 On 06-August-26			Bond Future	129.81	129.8097	129.8072	129.8097	0.00
23/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	16869	17	17	17	0.00
23/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	12	0	0	0	0.00
23/12/2025	I258 On 05-November-26			Bond Future	132.10	132.1006	132.0986	132.1006	0.00
23/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17190	17	17	17	0.00
23/12/2025	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
23/12/2025	I258 On 04-February-27			Bond Future	131.53	131.5348	131.5323	131.5348	0.00
23/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	12997	13	13	13	0.00
23/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	365	0	0	0	0.00
23/12/2025	IGOV On 05-February-26			Index Future	433.35	432.9740	433.3460	432.9740	242.00
23/12/2025	IGOV On 07-May-26			Index Future	441.23	440.8520	441.2300	440.8520	8.00
23/12/2025	IGOV On 06-August-26			Index Future	449.29	448.9010	449.2860	448.9010	0.00
23/12/2025	IGOV On 05-November-26			Index Future	457.31	456.9160	457.3100	456.9160	0.00
23/12/2025	IGOV On 04-February-27			Index Future	465.34	464.9380	465.3400	464.9380	0.00
23/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
23/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
23/12/2025	R033 On 05-February-26			Bond Future	8.06	113.7716	114.0072	113.7716	13,083.00
23/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12799	13	13	13	0.00
23/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	2	0	0	0	0.00
23/12/2025	R033 On 07-May-26			Bond Future	8.10	110.7714	111.0112	110.7714	0.00
23/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11834	12	12	12	0.00
23/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	111	0	0	0	0.00
23/12/2025	R033 On 06-August-26			Bond Future	8.14	112.7889	113.0332	112.7889	0.00
23/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	11040	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
23/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	461	0	0	0	0.00
23/12/2025	R033 On 05-November-26			Bond Future	8.19	109.7135	109.9623	109.7135	0.00
23/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6877	7	7	7	0.00
23/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1192	1	1	1	0.00
23/12/2025	R033 On 04-February-27			Bond Future	8.26	111.6106	111.8641	111.6106	0.00
23/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4411	4	4	4	0.00
23/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2478	3	2	3	0.00
23/12/2025	R035 On 05-February-26			Bond Future	8.42	106.6045	106.8026	106.6045	84,027.00
23/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13708	14	14	14	0.00
23/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11839	12	12	12	2,000.00
23/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14494	14	14	14	2,000.00
23/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21862	22	22	22	0.00
23/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14805	15	15	15	0.00
23/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15680	15	16	15	0.00
23/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13073	13	13	13	0.00
23/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10361	10	10	10	250.00
23/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5107	5	5	5	0.00
23/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2805	3	3	3	0.00
23/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1703	2	2	2	350.00
23/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4465	4	4	4	0.00
23/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7371	7	7	7	0.00
23/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	883	1	1	1	0.00
23/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	720	1	1	1	16,000.00
23/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	5	0	0	0	350.00
23/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	42	0	0	0	350.00
23/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	343	0	0	0	0.00
23/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	26	0	0	0	16,000.00
23/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	143	0	0	0	0.00
23/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
23/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	1	0	0	0	0.00
23/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
23/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
23/12/2025	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
23/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R035 On 07-May-26			Bond Future	8.47	104.0167	104.2183	104.0167	34,632.00
23/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13572	13	14	13	0.00
23/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12542	12	13	12	0.00
23/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9913	10	10	10	0.00
23/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7229	7	7	7	200.00
23/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12801	13	13	13	0.00
23/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10179	10	10	10	0.00
23/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7497	7	7	7	350.00
23/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12439	12	12	12	0.00
23/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9806	10	10	10	0.00
23/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7121	7	7	7	250.00
23/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	864	1	1	1	1,000.00
23/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2751	3	3	3	1,000.00
23/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4782	5	5	5	0.00
23/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	369	0	0	0	1,000.00
23/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1989	2	2	2	0.00
23/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	784	1	1	1	0.00
23/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	70	0	0	0	250.00
23/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	168	0	0	0	0.00
23/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	26	0	0	0	250.00
23/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	62	0	0	0	350.00
23/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	148	0	0	0	0.00
23/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	21	0	0	0	350.00
23/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	68	0	0	0	200.00
23/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	162	0	0	0	0.00
23/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	25	0	0	0	200.00
23/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	14	0	0	0	0.00
23/12/2025	R035 On 06-August-26			Bond Future	8.52	105.9113	106.1168	105.9113	56.00
23/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14085	14	14	14	0.00
23/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9909	10	10	10	0.00
23/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7374	7	7	7	0.00
23/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9452	9	9	9	0.00
23/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6923	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
23/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1176	1	1	1	1,000.00
23/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2955	3	3	3	1,000.00
23/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5731	6	6	6	0.00
23/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7324	7	7	7	0.00
23/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4858	5	5	5	0.00
23/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2625	3	3	3	350.00
23/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4905	5	5	5	250.00
23/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4479	4	4	4	200.00
23/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	758	1	1	1	350.00
23/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1460	2	1	2	0.00
23/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	400	0	0	0	350.00
23/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	602	1	1	1	1,000.00
23/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1313	1	1	1	0.00
23/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2563	3	3	3	0.00
23/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	443	0	0	0	200.00
23/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	841	1	1	1	0.00
23/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	237	0	0	0	200.00
23/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	395	0	0	0	250.00
23/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	748	1	1	1	0.00
23/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	213	0	0	0	250.00
23/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	49	0	0	0	0.00
23/12/2025	R035 On 05-November-26			Bond Future	8.58	103.2569	103.4662	103.2569	0.00
23/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8628	8	9	8	0.00
23/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7524	7	8	7	0.00
23/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5194	5	5	5	0.00
23/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3073	3	3	3	200.00
23/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1023	1	1	1	200.00
23/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1760	2	2	2	0.00
23/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	599	1	1	1	200.00
23/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	470	0	0	0	0.00
23/12/2025	R035 On 04-February-27			Bond Future	8.65	105.0435	105.2567	105.0435	0.00
23/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3794	4	4	4	0.00
23/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1682	2	2	2	0.00
23/12/2025	R038 On 05-February-26			Bond Future	8.95	117.9053	118.0332	117.9053	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
23/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17748	18	18	18	0.00
23/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R038 On 07-May-26			Bond Future	9.01	114.5381	114.6683	114.5381	2,395.00
23/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16841	17	17	17	0.00
23/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	22	0	0	0	0.00
23/12/2025	R038 On 06-August-26			Bond Future	9.07	116.6241	116.7569	116.6241	0.00
23/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18461	18	18	18	0.00
23/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	61	0	0	0	0.00
23/12/2025	R038 On 05-November-26			Bond Future	9.14	113.1744	113.3098	113.1744	0.00
23/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11617	11	12	11	0.00
23/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	513	1	1	1	0.00
23/12/2025	R038 On 04-February-27			Bond Future	9.22	115.1311	115.2692	115.1311	0.00
23/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5158	5	5	5	0.00
23/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2414	2	2	2	0.00
23/12/2025	R053 On 05-February-26			Bond Future	9.20	127.8650	128.2341	127.8650	34,001.00
23/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22900	23	23	23	0.00
23/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R053 On 07-May-26			Bond Future	9.25	124.2995	124.6752	124.2995	14,035.00
23/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23940	24	24	24	0.00
23/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	40	0	0	0	0.00
23/12/2025	R053 On 06-August-26			Bond Future	9.31	126.5634	126.9461	126.5634	0.00
23/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27905	28	28	28	0.00
23/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	70	0	0	0	0.00
23/12/2025	R053 On 05-November-26			Bond Future	9.36	122.9087	123.2985	122.9087	0.00
23/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	19335	19	19	19	0.00
23/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	812	1	1	1	0.00
23/12/2025	R053 On 04-February-27			Bond Future	9.42	125.0338	125.4307	125.0338	0.00
23/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	9092	9	9	9	0.00
23/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2935	3	3	3	0.00
23/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
23/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	55	0	0	0	0.00
23/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	55	0	0	0	0.00
23/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
23/12/2025	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
23/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	96	0	0	0	0.00
23/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
23/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	85	0	0	0	0.00
23/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	85	0	0	0	0.00
23/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
23/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	50	0	0	0	0.00
23/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	50	0	0	0	0.00
23/12/2025	R202 On 05-February-26			Bond Future	293.08	293.0895	293.0846	293.0895	565.00
23/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15265	15	15	15	0.00
23/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R202 On 07-May-26			Bond Future	298.42	298.4221	298.4171	298.4221	460.00
23/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	20867	21	21	21	0.00
23/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R202 On 06-August-26			Bond Future	298.53	298.5323	298.5294	298.5323	0.00
23/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	19669	20	20	20	0.00
23/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R202 On 05-November-26			Bond Future	303.80	303.8032	303.8010	303.8032	0.00
23/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23341	23	23	23	0.00
23/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R202 On 04-February-27			Bond Future	303.65	303.6559	303.6542	303.6559	0.00
23/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	8924	9	9	9	0.00
23/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R209 On 05-February-26			Bond Future	8.62	86.3208	86.4454	86.3208	34,901.00
23/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12434	12	12	12	0.00
23/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R209 On 07-May-26			Bond Future	8.67	84.7193	84.8462	84.7193	6,551.00
23/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12691	13	13	13	0.00
23/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	14	0	0	0	0.00
23/12/2025	R209 On 06-August-26			Bond Future	8.72	86.2624	86.3917	86.2624	3,673.00
23/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13766	14	14	14	0.00
23/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	41	0	0	0	0.00
23/12/2025	R209 On 05-November-26			Bond Future	8.78	84.6152	84.7471	84.6152	0.00
23/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8591	8	9	8	0.00
23/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	431	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
23/12/2025	R209 On 04-February-27			Bond Future	8.85	86.0792	86.2136	86.0792	0.00
23/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4012	4	4	4	0.00
23/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1654	2	2	2	0.00
23/12/2025	R210 On 05-February-26			Bond Future	258.24	258.1904	258.2416	258.1904	539.00
23/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5142	5	5	5	0.00
23/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R210 On 07-May-26			Bond Future	259.47	259.4222	259.4747	259.4222	918.00
23/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4075	4	4	4	0.00
23/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R210 On 06-August-26			Bond Future	264.26	264.2100	264.2637	264.2100	0.00
23/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4424	4	4	4	0.00
23/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R210 On 05-November-26			Bond Future	265.41	265.3571	265.4118	265.3571	0.00
23/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12082	12	12	12	0.00
23/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R210 On 04-February-27			Bond Future	270.07	270.0134	270.0698	270.0134	0.00
23/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4040	4	4	4	0.00
23/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R213 On 05-February-26			Bond Future	7.73	99.9863	100.1334	99.9863	18,761.00
23/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8263	8	8	8	0.00
23/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R213 On 07-May-26			Bond Future	7.76	98.2307	98.3804	98.2307	65,316.00
23/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7556	7	8	7	0.00
23/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	20	0	0	0	0.00
23/12/2025	R213 On 06-August-26			Bond Future	7.78	100.0200	100.1725	100.0200	0.00
23/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6849	7	7	7	0.00
23/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	92	0	0	0	0.00
23/12/2025	R213 On 05-November-26			Bond Future	7.83	98.2138	98.3692	98.2138	0.00
23/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3666	4	4	4	0.00
23/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	486	1	0	1	0.00
23/12/2025	R213 On 04-February-27			Bond Future	7.90	99.9138	100.0722	99.9138	0.00
23/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1889	2	2	2	0.00
23/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1074	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
23/12/2025	R214 On 05-February-26			Bond Future	9.25	80.6166	80.8262	80.6166	11,294.00
23/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12052	12	12	12	0.00
23/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R214 On 07-May-26			Bond Future	9.30	78.7668	78.9802	78.7668	30,864.00
23/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	13072	13	13	13	0.00
23/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	35	0	0	0	0.00
23/12/2025	R214 On 06-August-26			Bond Future	9.36	80.2016	80.4189	80.2016	0.00
23/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14863	15	15	15	0.00
23/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	70	0	0	0	0.00
23/12/2025	R214 On 05-November-26			Bond Future	9.43	78.3034	78.5248	78.3034	0.00
23/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9706	10	10	10	0.00
23/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	532	1	1	1	0.00
23/12/2025	R214 On 04-February-27			Bond Future	9.50	79.6584	79.8838	79.6584	0.00
23/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4501	4	5	4	0.00
23/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2009	2	2	2	0.00
23/12/2025	R248 On 05-February-26			Bond Future	9.38	97.8499	98.1235	97.8499	243,327.00
23/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15816	16	16	16	0.00
23/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5372	5	5	5	0.00
23/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8988	9	9	9	0.00
23/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1873	2	2	2	0.00
23/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2827	3	3	3	12,500.00
23/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	52	0	0	0	1,940.00
23/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1325	1	1	1	1,940.00
23/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4621	4	5	4	0.00
23/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	191	0	0	0	1,940.00
23/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1130	1	1	1	0.00
23/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4422	5	4	5	0.00
23/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	475	1	0	1	0.00
23/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	132	0	0	0	0.00
23/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	805	1	1	1	0.00
23/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	23	0	0	0	0.00
23/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	1	0	0	0	0.00
23/12/2025	R248 On 07-May-26			Bond Future	9.43	95.1683	95.4469	95.1683	44,331.00
23/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	17012	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
23/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	46	0	0	0	0.00
23/12/2025	R248 On 06-August-26			Bond Future	9.49	96.9017	97.1855	96.9017	0.00
23/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20401	20	20	20	0.00
23/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	64	0	0	0	0.00
23/12/2025	R248 On 05-November-26			Bond Future	9.55	94.1536	94.4425	94.1536	0.00
23/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13865	14	14	14	0.00
23/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	647	1	1	1	0.00
23/12/2025	R248 On 04-February-27			Bond Future	9.62	95.7824	96.0766	95.7824	0.00
23/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6477	6	6	6	0.00
23/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2540	3	3	3	0.00
23/12/2025	R2R9 On 05-February-26			Bond Future	9.10	109.1739	109.4196	109.1739	0.00
23/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96429	96	96	96	0.00
23/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R2R9 On 07-May-26			Bond Future	9.17	106.1551	106.4054	106.1551	0.00
23/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95556	95	96	95	0.00
23/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R2R9 On 06-August-26			Bond Future	9.23	108.0885	108.3434	108.0885	0.00
23/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95224	95	95	95	0.00
23/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R2R9 On 05-November-26			Bond Future	9.30	104.9941	105.2538	104.9941	0.00
23/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94284	94	94	94	0.00
23/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R2R9 On 04-February-27			Bond Future	9.38	106.8095	107.0740	106.8095	0.00
23/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5368	5	5	5	0.00
23/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1746	2	2	2	0.00
23/12/2025	R4R2 On 05-February-26			Bond Future	9.32	110.0556	110.3256	110.0556	1,937.00
23/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	97050	97	97	97	0.00
23/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R4R2 On 07-May-26			Bond Future	9.38	106.9266	107.2015	106.9266	0.00
23/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	96112	96	96	96	0.00
23/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R4R2 On 06-August-26			Bond Future	9.45	108.8740	109.1540	108.8740	0.00
23/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95737	95	96	95	0.00
23/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00

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23/12/2025	R4R2 On 05-November-26			Bond Future	9.52	105.6673	105.9525	105.6673	0.00
23/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94730	94	95	94	0.00
23/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
23/12/2025	R4R2 On 04-February-27			Bond Future	9.60	107.4942	107.7847	107.4942	0.00
23/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6072	6	6	6	0.00
23/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1895	2	2	2	0.00
23/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00