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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/12/2025 TO: 24/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	2029 On 05-February-26			Bond Future	144.83	144.8359	144.8331	144.8359	1,850.00
24/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4723	5	5	5	0.00
24/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2029 On 07-May-26			Bond Future	146.01	146.0163	146.0135	146.0163	2,542.00
24/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4193	4	4	4	0.00
24/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2029 On 06-August-26			Bond Future	148.71	148.7113	148.7086	148.7113	0.00
24/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4609	5	5	5	0.00
24/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2029 On 05-November-26			Bond Future	149.86	149.8605	149.8582	149.8605	0.00
24/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2298	2	2	2	0.00
24/12/2025	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
24/12/2025	2029 On 04-February-27			Bond Future	152.49	152.4911	152.4892	152.4911	0.00
24/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2769	3	3	3	0.00
24/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2030 On 05-February-26			Bond Future	7.44	101.8548	102.1030	101.8548	166,379.00
24/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6724	6	7	6	0.00
24/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2030 On 07-May-26			Bond Future	7.46	103.6831	103.9357	103.6831	5,487.00
24/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	6025	6	6	6	0.00
24/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1218	1	1	1	1,000.00
24/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1745	2	2	2	0.00
24/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	303	0	0	0	1,000.00
24/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	419	1	0	1	0.00
24/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	276	0	0	0	1,000.00
24/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1120	1	1	1	0.00
24/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	17	0	0	0	0.00
24/12/2025	2030 On 06-August-26			Bond Future	7.48	101.5624	101.8197	101.5624	19,282.00
24/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	5203	5	5	5	0.00
24/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	464	0	0	0	1,000.00
24/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1342	1	1	1	1,000.00
24/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	2146	2	2	2	0.00
24/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	404	0	0	0	1,000.00
24/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	646	1	1	1	0.00
24/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1287	1	1	1	0.00
24/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	87	0	0	0	0.00
24/12/2025	2030 On 05-November-26			Bond Future	7.51	103.3311	103.5932	103.3311	0.00
24/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2822	3	3	3	0.00
24/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	345	0	0	0	0.00
24/12/2025	2030 On 04-February-27			Bond Future	7.55	101.1132	101.3801	101.1132	0.00
24/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1513	1	2	1	0.00
24/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	798	1	1	1	0.00
24/12/2025	2031 On 05-February-26			Bond Future	112.73	112.7301	112.7279	112.7301	1,156.00
24/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1005	1	1	1	0.00
24/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	37	0	0	0	0.00
24/12/2025	2031 On 07-May-26			Bond Future	114.78	114.7813	114.7790	114.7813	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
24/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1108	1	1	1	0.00
24/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	169	0	0	0	0.00
24/12/2025	2031 On 06-August-26			Bond Future	114.48	114.4854	114.4832	114.4854	680.00
24/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1035	1	1	1	0.00
24/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	362	0	0	0	0.00
24/12/2025	2031 On 05-November-26			Bond Future	116.50	116.5063	116.5044	116.5063	0.00
24/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5016	5	5	5	0.00
24/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
24/12/2025	2031 On 04-February-27			Bond Future	116.10	116.1024	116.1006	116.1024	0.00
24/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	758	1	1	1	0.00
24/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	838	1	1	1	0.00
24/12/2025	2032 On 05-February-26			Bond Future	7.86	104.5125	104.8864	104.5125	127,196.00
24/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	10456	10	10	10	0.00
24/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2032 On 07-May-26			Bond Future	7.89	102.2293	102.6100	102.2293	37,740.00
24/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9919	10	10	10	0.00
24/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	13	0	0	0	0.00
24/12/2025	2032 On 06-August-26			Bond Future	7.92	104.0914	104.4791	104.0914	0.00
24/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	9426	9	9	9	0.00
24/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	65	0	0	0	0.00
24/12/2025	2032 On 05-November-26			Bond Future	7.97	101.7469	102.1417	101.7469	0.00
24/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5446	5	5	5	0.00
24/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	415	0	0	0	0.00
24/12/2025	2032 On 04-February-27			Bond Future	8.02	103.5072	103.9091	103.5072	0.00
24/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2912	3	3	3	0.00
24/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1035	1	1	1	0.00
24/12/2025	2033 On 05-February-26			Bond Future	142.47	142.4682	142.4657	142.4682	2,698.00
24/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9586	10	10	10	0.00
24/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2033 On 07-May-26			Bond Future	143.50	143.5029	143.5004	143.5029	10,592.00
24/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8340	8	8	8	0.00
24/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2033 On 06-August-26			Bond Future	146.15	146.1516	146.1492	146.1516	0.00
24/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11899	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
24/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2033 On 05-November-26			Bond Future	147.15	147.1528	147.1506	147.1528	0.00
24/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9891	10	10	10	0.00
24/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2033 On 04-February-27			Bond Future	149.73	149.7360	149.7343	149.7360	0.00
24/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7024	7	7	7	0.00
24/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2037 On 05-February-26			Bond Future	8.75	97.9671	98.4942	97.9671	122,268.00
24/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	15081	15	15	15	0.00
24/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20673	20	21	20	0.00
24/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	13413	13	13	13	1,970.00
24/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18594	18	19	18	0.00
24/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15952	15	16	15	0.00
24/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11987	11	12	11	0.00
24/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22916	22	23	22	0.00
24/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	16168	16	16	16	1,030.00
24/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5969	5	6	5	0.00
24/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8737	8	9	8	0.00
24/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	4	0	0	0	11,500.00
24/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	25	0	0	0	11,500.00
24/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
24/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
24/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2037 On 07-May-26			Bond Future	8.80	99.7256	100.2621	99.7256	90,411.00
24/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	15194	15	15	15	0.00
24/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20715	20	21	20	0.00
24/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	13194	13	13	13	142.00
24/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2327	2	2	2	1,500.00
24/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4892	4	5	4	1,500.00

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24/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	8159	8	8	8	0.00
24/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	150	0	0	0	1,500.00
24/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	406	1	0	1	0.00
24/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1020	1	1	1	0.00
24/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
24/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	36	0	0	0	0.00
24/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	13	0	0	0	0.00
24/12/2025	2037 On 06-August-26			Bond Future	8.86	97.2821	97.8286	97.2821	2,539.00
24/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16678	16	17	16	0.00
24/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	14581	14	15	14	0.00
24/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	11422	11	11	11	0.00
24/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7739	7	8	7	2,541.00
24/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	209	0	0	0	2,541.00
24/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	463	1	0	1	0.00
24/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	85	0	0	0	2,541.00
24/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	36	0	0	0	0.00
24/12/2025	2037 On 05-November-26			Bond Future	8.92	98.9760	99.5323	98.9760	0.00
24/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10675	10	11	10	0.00
24/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11763	11	12	11	0.00
24/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8653	8	9	8	0.00
24/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4782	4	5	4	4,490.00
24/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	638	1	1	1	4,490.00
24/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1378	2	1	2	0.00
24/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	364	0	0	0	4,490.00
24/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	440	1	0	1	0.00
24/12/2025	2037 On 04-February-27			Bond Future	8.99	96.4320	96.9981	96.4320	0.00
24/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4975	5	5	5	0.00
24/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1767	2	2	2	0.00
24/12/2025	2038 On 05-February-26			Bond Future	157.27	157.2695	157.2665	157.2695	2,880.00
24/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14067	14	14	14	0.00
24/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2038 On 07-May-26			Bond Future	160.13	160.1309	160.1280	160.1309	440.00
24/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15598	16	16	16	0.00
24/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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24/12/2025	2038 On 06-August-26			Bond Future	160.89	160.8946	160.8916	160.8946	0.00
24/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16172	16	16	16	0.00
24/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2038 On 05-November-26			Bond Future	163.73	163.7356	163.7331	163.7356	0.00
24/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17423	17	17	17	0.00
24/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2038 On 04-February-27			Bond Future	164.38	164.3869	164.3847	164.3869	0.00
24/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10555	11	11	11	0.00
24/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2040 On 05-February-26			Bond Future	9.13	98.6580	99.2512	98.6580	79,764.00
24/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	16131	16	16	16	0.00
24/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	14058	13	14	13	0.00
24/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8874	8	9	8	680.00
24/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	11520	11	12	11	0.00
24/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	25644	25	26	25	0.00
24/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	18072	17	18	17	475.00
24/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	5088	5	5	5	14,000.00
24/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	8128	8	8	8	0.00
24/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	663	0	1	0	13,500.00
24/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1288	1	1	1	14,000.00
24/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	2408	2	2	2	0.00
24/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	324	0	0	0	13,500.00
24/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	725	1	1	1	0.00
24/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1263	2	1	2	0.00
24/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	10	0	0	0	14,000.00
24/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	61	0	0	0	0.00
24/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
24/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	1	0	0	0	8,180.00
24/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
24/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	6	0	0	0	0.00
24/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2040 On 07-May-26			Bond Future	9.19	100.4289	101.0327	100.4289	11,000.00
24/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	16626	16	17	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
24/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	13370	13	13	13	0.00
24/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19733	19	20	19	0.00
24/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16915	16	17	16	0.00
24/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10772	10	11	10	1,460.00
24/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	21413	21	21	21	0.00
24/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18678	18	19	18	0.00
24/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	7	0	0	0	0.00
24/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	72	0	0	0	0.00
24/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
24/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	17	0	0	0	1,460.00
24/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	135	0	0	0	0.00
24/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	4	0	0	0	1,460.00
24/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	20	0	0	0	0.00
24/12/2025	2040 On 06-August-26			Bond Future	9.25	97.7477	98.3625	97.7477	7,265.00
24/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18969	18	19	18	0.00
24/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	40	0	0	0	0.00
24/12/2025	2040 On 05-November-26			Bond Future	9.32	99.4495	100.0754	99.4495	0.00
24/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	12228	12	12	12	0.00
24/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	13426	13	13	13	0.00
24/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9988	9	10	9	0.00
24/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5678	5	6	5	2,300.00
24/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	686	1	1	1	2,300.00
24/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1444	2	1	2	0.00
24/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	399	0	0	0	2,300.00
24/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	479	1	0	1	0.00
24/12/2025	2040 On 04-February-27			Bond Future	9.39	96.6630	97.3001	96.6630	0.00
24/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5733	5	6	5	0.00
24/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	1949	2	2	2	0.00
24/12/2025	2043 On 05-February-26			Bond Future	121.88	121.8788	121.8766	121.8788	0.00
24/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12217	12	12	12	0.00
24/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2043 On 07-May-26			Bond Future	124.09	124.0966	124.0941	124.0966	0.00
24/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12394	12	12	12	0.00
24/12/2025	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
24/12/2025	2043 On 06-August-26			Bond Future	123.54	123.5429	123.5405	123.5429	0.00
24/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12662	13	13	13	0.00
24/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	2	0	0	0	0.00
24/12/2025	2043 On 05-November-26			Bond Future	125.72	125.7235	125.7215	125.7235	0.00
24/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	12890	13	13	13	0.00
24/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	9	0	0	0	0.00
24/12/2025	2043 On 04-February-27			Bond Future	125.04	125.0454	125.0436	125.0454	0.00
24/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7706	8	8	8	0.00
24/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	293	0	0	0	0.00
24/12/2025	2044 On 05-February-26			Bond Future	9.34	94.4944	95.1277	94.4944	56,176.00
24/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15975	15	16	15	0.00
24/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	15600	15	16	15	0.00
24/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	15285	15	15	15	0.00
24/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	14007	13	14	13	0.00
24/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	11690	11	12	11	9,000.00
24/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5808	5	6	5	9,000.00
24/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	5295	5	5	5	0.00
24/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	68	0	0	0	0.00
24/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	50	0	0	0	0.00
24/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	1	0	0	0	4,500.00
24/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
24/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
24/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	2	0	0	0	0.00
24/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2044 On 07-May-26			Bond Future	9.40	96.1905	96.8352	96.1905	65,342.00
24/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16914	16	17	16	0.00
24/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	5353	5	5	5	0.00
24/12/2025	2044 On 07-May-26		Call	Bond Future	1144.14	0.9635	1.1441	0.9635	0.00
24/12/2025	2044 On 07-May-26		Put	Bond Future	4308.98	4.7731	4.3090	4.7731	0.00
24/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	651	1	1	1	15,000.00
24/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	31	0	0	0	0.00
24/12/2025	2044 On 06-August-26			Bond Future	9.47	93.5574	94.2139	93.5574	7,681.00
24/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19932	19	20	19	0.00
24/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	48	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
24/12/2025	2044 On 05-November-26			Bond Future	9.53	95.1862	95.8545	95.1862	0.00
24/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	13456	13	13	13	0.00
24/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	575	1	1	1	0.00
24/12/2025	2044 On 04-February-27			Bond Future	9.60	92.4511	93.1312	92.4511	0.00
24/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	6386	6	6	6	0.00
24/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2024	2	2	2	0.00
24/12/2025	2046 On 05-February-26			Bond Future	141.18	141.1796	141.1771	141.1796	12,410.00
24/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19527	20	20	20	0.00
24/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2046 On 07-May-26			Bond Future	141.46	141.4622	141.4597	141.4622	5,789.00
24/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16510	17	17	17	0.00
24/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2046 On 06-August-26			Bond Future	144.07	144.0731	144.0707	144.0731	0.00
24/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21691	22	22	22	0.00
24/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2046 On 05-November-26			Bond Future	144.29	144.2961	144.2939	144.2961	0.00
24/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18814	19	19	19	0.00
24/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2046 On 04-February-27			Bond Future	146.83	146.8279	146.8262	146.8279	0.00
24/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15736	16	16	16	0.00
24/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2050 On 05-February-26			Bond Future	142.22	142.2221	142.2192	142.2221	11,546.00
24/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19399	19	19	19	0.00
24/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2050 On 07-May-26			Bond Future	144.81	144.8098	144.8069	144.8098	4,988.00
24/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20737	21	21	21	0.00
24/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2050 On 06-August-26			Bond Future	145.04	145.0416	145.0390	145.0416	0.00
24/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21769	22	22	22	0.00
24/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2050 On 05-November-26			Bond Future	147.60	147.6027	147.6004	147.6027	0.00
24/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23760	24	24	24	0.00
24/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
24/12/2025	2050 On 04-February-27			Bond Future	147.71	147.7163	147.7144	147.7163	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
24/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	15324	15	15	15	0.00
24/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
24/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	AL37 On 05-February-26			Index Future	1263.18	1259.3870	1263.1820	1259.3870	0.00
24/12/2025	AL37 On 07-May-26			Index Future	1285.86	1281.9930	1285.8560	1281.9930	0.00
24/12/2025	AL37 On 06-August-26			Index Future	1309.03	1305.0970	1309.0320	1305.0970	0.00
24/12/2025	AL37 On 05-November-26			Index Future	1332.11	1328.1070	1332.1130	1328.1070	0.00
24/12/2025	AL37 On 04-February-27			Index Future	1355.22	1351.1350	1355.2150	1351.1350	0.00
24/12/2025	AL7T On 05-February-26			Index Future	1622.79	1614.9830	1622.7920	1614.9830	0.00
24/12/2025	AL7T On 07-May-26			Index Future	1651.92	1643.9710	1651.9210	1643.9710	0.00
24/12/2025	AL7T On 06-August-26			Index Future	1681.69	1673.6000	1681.6940	1673.6000	0.00
24/12/2025	AL7T On 05-November-26			Index Future	1711.35	1703.1060	1711.3470	1703.1060	0.00
24/12/2025	AL7T On 04-February-27			Index Future	1741.03	1732.6360	1741.0250	1732.6360	0.00
24/12/2025	ALBI On 05-February-26			Index Future	1366.68	1360.1160	1366.6770	1360.1160	79.00
24/12/2025	ALBI On 07-May-26			Index Future	1391.21	1384.5300	1391.2080	1384.5300	0.00
24/12/2025	ALBI On 06-August-26			Index Future	1416.28	1409.4820	1416.2830	1409.4820	0.00
24/12/2025	ALBI On 05-November-26			Index Future	1441.26	1434.3320	1441.2560	1434.3320	0.00
24/12/2025	ALBI On 04-February-27			Index Future	1466.25	1459.2020	1466.2500	1459.2020	0.00
24/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C010 On 21-December-25			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	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
24/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	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
24/12/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	ES33 On 05-February-26			Bond Future	8.86	95.2656	95.6659	95.2656	0.00
24/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12470	12	12	12	0.00
24/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
24/12/2025	ES33 On 07-May-26			Bond Future	8.92	93.2055	93.6130	93.2055	0.00
24/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12733	12	13	12	0.00
24/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
24/12/2025	ES33 On 06-August-26			Bond Future	8.99	94.9255	95.3407	94.9255	0.00
24/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13472	13	13	13	0.00
24/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
24/12/2025	ES33 On 05-November-26			Bond Future	9.08	92.8091	93.2319	92.8091	0.00
24/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7903	7	8	7	0.00
24/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
24/12/2025	ES33 On 04-February-27			Bond Future	9.18	94.4354	94.8659	94.4354	0.00
24/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	2369	2	2	2	0.00
24/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
24/12/2025	ES42 On 05-February-26			Bond Future	9.57	93.2271	93.8107	93.2271	0.00
24/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	15211	15	15	15	0.00
24/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
24/12/2025	ES42 On 07-May-26			Bond Future	9.63	90.6590	91.2531	90.6590	0.00
24/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	16612	16	17	16	0.00
24/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
24/12/2025	ES42 On 06-August-26			Bond Future	9.70	92.3317	92.9370	92.3317	0.00
24/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	18463	18	18	18	0.00
24/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
24/12/2025	ES42 On 05-November-26			Bond Future	9.77	89.6977	90.3139	89.6977	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
24/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	12349	12	12	12	0.00
24/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
24/12/2025	ES42 On 04-February-27			Bond Future	9.86	91.2678	91.8951	91.2678	0.00
24/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	3035	2	3	2	0.00
24/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
24/12/2025	GOVI On 05-February-26			GOVI	1341.35	1334.9550	1341.3540	1334.9550	606.00
24/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1913540	185	191	185	0.00
24/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
24/12/2025	GOVI On 07-May-26			GOVI	1365.43	1358.9180	1365.4310	1358.9180	42.00
24/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1884310	182	188	182	0.00
24/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
24/12/2025	GOVI On 06-August-26			GOVI	1390.04	1383.4080	1390.0410	1383.4080	0.00
24/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2010410	194	201	194	0.00
24/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
24/12/2025	GOVI On 05-November-26			GOVI	1414.55	1407.7980	1414.5510	1407.7980	0.00
24/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1375510	131	138	131	0.00
24/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
24/12/2025	GOVI On 04-February-27			GOVI	1439.08	1432.2080	1439.0820	1432.2080	0.00
24/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	700820	63	70	63	0.00
24/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
24/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/12/2025	I258 On 05-February-26			Bond Future	127.92	127.9197	127.9171	127.9197	0.00
24/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16267	16	16	16	0.00
24/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
24/12/2025	I258 On 07-May-26			Bond Future	130.24	130.2472	130.2446	130.2472	0.00
24/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16515	17	17	17	0.00
24/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
24/12/2025	I258 On 06-August-26			Bond Future	129.80	129.8072	129.8047	129.8072	0.00
24/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	16866	17	17	17	0.00
24/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	12	0	0	0	0.00
24/12/2025	I258 On 05-November-26			Bond Future	132.10	132.0986	132.0963	132.0986	0.00
24/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17188	17	17	17	0.00
24/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	41	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
24/12/2025	I258 On 04-February-27			Bond Future	131.53	131.5323	131.5303	131.5323	0.00
24/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	12993	13	13	13	0.00
24/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	363	0	0	0	0.00
24/12/2025	IGOV On 05-February-26			Index Future	434.58	433.3460	434.5790	433.3460	242.00
24/12/2025	IGOV On 07-May-26			Index Future	442.49	441.2300	442.4860	441.2300	8.00
24/12/2025	IGOV On 06-August-26			Index Future	450.57	449.2860	450.5660	449.2860	0.00
24/12/2025	IGOV On 05-November-26			Index Future	458.61	457.3100	458.6130	457.3100	0.00
24/12/2025	IGOV On 04-February-27			Index Future	466.67	465.3400	466.6670	465.3400	0.00
24/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
24/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
24/12/2025	R033 On 05-February-26			Bond Future	7.98	114.0072	114.4478	114.0072	13,083.00
24/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	13239	13	13	13	0.00
24/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	1	0	0	0	0.00
24/12/2025	R033 On 07-May-26			Bond Future	8.02	111.0112	111.4596	111.0112	0.00
24/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	12264	12	12	12	0.00
24/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	93	0	0	0	0.00
24/12/2025	R033 On 06-August-26			Bond Future	8.05	113.0332	113.4899	113.0332	0.00
24/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	11448	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
24/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	412	0	0	0	0.00
24/12/2025	R033 On 05-November-26			Bond Future	8.10	109.9623	110.4273	109.9623	0.00
24/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	7234	7	7	7	0.00
24/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1084	1	1	1	0.00
24/12/2025	R033 On 04-February-27			Bond Future	8.16	111.8641	112.3376	111.8641	0.00
24/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4699	4	5	4	0.00
24/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2293	2	2	2	0.00
24/12/2025	R035 On 05-February-26			Bond Future	8.35	106.8026	107.2938	106.8026	84,027.00
24/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	14199	14	14	14	0.00
24/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	12330	12	12	12	2,000.00
24/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14985	14	15	14	2,000.00
24/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	22353	22	22	22	0.00
24/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	15296	15	15	15	0.00
24/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	16171	16	16	16	0.00
24/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13564	13	14	13	0.00
24/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10852	10	11	10	250.00
24/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5587	5	6	5	0.00
24/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	3241	3	3	3	0.00
24/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	2077	2	2	2	350.00
24/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4939	4	5	4	0.00
24/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7860	7	8	7	0.00
24/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	1161	1	1	1	0.00
24/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	507	1	1	1	16,000.00
24/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	3	0	0	0	350.00
24/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	24	0	0	0	350.00
24/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	225	0	0	0	0.00
24/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	15	0	0	0	16,000.00
24/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	89	0	0	0	0.00
24/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
24/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
24/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
24/12/2025	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
24/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R035 On 07-May-26			Bond Future	8.39	104.2183	104.7183	104.2183	34,632.00
24/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	14068	14	14	14	0.00
24/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	13037	13	13	13	0.00
24/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	10398	10	10	10	0.00
24/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7694	7	8	7	200.00
24/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	13296	13	13	13	0.00
24/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10665	10	11	10	0.00
24/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7966	7	8	7	350.00
24/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12933	12	13	12	0.00
24/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	10290	10	10	10	0.00
24/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7586	7	8	7	250.00
24/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	1062	1	1	1	1,000.00
24/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	3106	3	3	3	1,000.00
24/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	5208	5	5	5	0.00
24/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	295	0	0	0	1,000.00
24/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1687	2	2	2	0.00
24/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	639	1	1	1	0.00
24/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	55	0	0	0	250.00
24/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	132	0	0	0	0.00
24/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	20	0	0	0	250.00
24/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	48	0	0	0	350.00
24/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	116	0	0	0	0.00
24/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	16	0	0	0	350.00
24/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	53	0	0	0	200.00
24/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	127	0	0	0	0.00
24/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	19	0	0	0	200.00
24/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	10	0	0	0	0.00
24/12/2025	R035 On 06-August-26			Bond Future	8.43	106.1168	106.6260	106.1168	56.00
24/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14585	14	15	14	0.00
24/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	10385	10	10	10	0.00
24/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7823	7	8	7	0.00
24/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9924	9	10	9	0.00
24/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	7364	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
24/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1380	1	1	1	1,000.00
24/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	3284	3	3	3	1,000.00
24/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	6150	6	6	6	0.00
24/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7772	7	8	7	0.00
24/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	5256	5	5	5	0.00
24/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2938	3	3	3	350.00
24/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	5305	5	5	5	250.00
24/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4866	4	5	4	200.00
24/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	647	1	1	1	350.00
24/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1263	1	1	1	0.00
24/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	338	0	0	0	350.00
24/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	512	1	1	1	1,000.00
24/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1132	1	1	1	0.00
24/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2258	3	2	3	0.00
24/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	375	0	0	0	200.00
24/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	719	1	1	1	0.00
24/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	199	0	0	0	200.00
24/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	334	0	0	0	250.00
24/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	638	1	1	1	0.00
24/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	179	0	0	0	250.00
24/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	40	0	0	0	0.00
24/12/2025	R035 On 05-November-26			Bond Future	8.49	103.4662	103.9846	103.4662	0.00
24/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	9084	9	9	9	0.00
24/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7964	8	8	8	0.00
24/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5586	5	6	5	0.00
24/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3389	3	3	3	200.00
24/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	897	1	1	1	200.00
24/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1557	2	2	2	0.00
24/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	521	1	1	1	200.00
24/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	408	0	0	0	0.00
24/12/2025	R035 On 04-February-27			Bond Future	8.56	105.2567	105.7844	105.2567	0.00
24/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	4136	4	4	4	0.00
24/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1497	2	1	2	0.00
24/12/2025	R038 On 05-February-26			Bond Future	8.87	118.0332	118.6531	118.0332	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
24/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	18368	18	18	18	0.00
24/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R038 On 07-May-26			Bond Future	8.93	114.6683	115.2993	114.6683	2,395.00
24/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	17467	17	17	17	0.00
24/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	17	0	0	0	0.00
24/12/2025	R038 On 06-August-26			Bond Future	8.99	116.7569	117.3995	116.7569	0.00
24/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	19093	18	19	18	0.00
24/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	50	0	0	0	0.00
24/12/2025	R038 On 05-November-26			Bond Future	9.06	113.3098	113.9639	113.3098	0.00
24/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	12203	12	12	12	0.00
24/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	445	1	0	1	0.00
24/12/2025	R038 On 04-February-27			Bond Future	9.13	115.2692	115.9350	115.2692	0.00
24/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5585	5	6	5	0.00
24/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2175	2	2	2	0.00
24/12/2025	R053 On 05-February-26			Bond Future	9.13	128.2341	129.1540	128.2341	34,001.00
24/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	23820	23	24	23	0.00
24/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R053 On 07-May-26			Bond Future	9.18	124.6752	125.6116	124.6752	14,035.00
24/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	24867	24	25	24	0.00
24/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	31	0	0	0	0.00
24/12/2025	R053 On 06-August-26			Bond Future	9.22	126.9461	127.8996	126.9461	0.00
24/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	28846	28	29	28	0.00
24/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	58	0	0	0	0.00
24/12/2025	R053 On 05-November-26			Bond Future	9.28	123.2985	124.2690	123.2985	0.00
24/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	20210	19	20	19	0.00
24/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	717	1	1	1	0.00
24/12/2025	R053 On 04-February-27			Bond Future	9.34	125.4307	126.4184	125.4307	0.00
24/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	9783	9	10	9	0.00
24/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2638	3	3	3	0.00
24/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
24/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	54	0	0	0	0.00
24/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	54	0	0	0	0.00
24/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
24/12/2025	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
24/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	96	0	0	0	0.00
24/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
24/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	84	0	0	0	0.00
24/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	84	0	0	0	0.00
24/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
24/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	50	0	0	0	0.00
24/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	50	0	0	0	0.00
24/12/2025	R202 On 05-February-26			Bond Future	293.68	293.0846	293.6795	293.0846	565.00
24/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15860	15	16	15	0.00
24/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R202 On 07-May-26			Bond Future	299.02	298.4171	299.0231	298.4171	460.00
24/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21473	21	21	21	0.00
24/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R202 On 06-August-26			Bond Future	299.15	298.5294	299.1469	298.5294	0.00
24/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20287	20	20	20	0.00
24/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R202 On 05-November-26			Bond Future	304.43	303.8010	304.4301	303.8010	0.00
24/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23970	23	24	23	0.00
24/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R202 On 04-February-27			Bond Future	304.29	303.6542	304.2949	303.6542	0.00
24/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9565	9	10	9	0.00
24/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R209 On 05-February-26			Bond Future	8.55	86.4454	86.9055	86.4454	34,901.00
24/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12894	12	13	12	0.00
24/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R209 On 07-May-26			Bond Future	8.59	84.8462	85.3145	84.8462	6,551.00
24/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	13155	13	13	13	0.00
24/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	11	0	0	0	0.00
24/12/2025	R209 On 06-August-26			Bond Future	8.64	86.3917	86.8686	86.3917	3,673.00
24/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	14235	14	14	14	0.00
24/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	33	0	0	0	0.00
24/12/2025	R209 On 05-November-26			Bond Future	8.69	84.7471	85.2325	84.7471	0.00
24/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	9021	9	9	9	0.00
24/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	376	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
24/12/2025	R209 On 04-February-27			Bond Future	8.76	86.2136	86.7076	86.2136	0.00
24/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4338	4	4	4	0.00
24/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1486	2	1	2	0.00
24/12/2025	R210 On 05-February-26			Bond Future	258.24	258.2416	258.2374	258.2416	539.00
24/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5137	5	5	5	0.00
24/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R210 On 07-May-26			Bond Future	259.47	259.4747	259.4704	259.4747	918.00
24/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4070	4	4	4	0.00
24/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R210 On 06-August-26			Bond Future	264.26	264.2637	264.2597	264.2637	0.00
24/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4420	4	4	4	0.00
24/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R210 On 05-November-26			Bond Future	265.41	265.4118	265.4083	265.4118	0.00
24/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12078	12	12	12	0.00
24/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R210 On 04-February-27			Bond Future	270.07	270.0698	270.0671	270.0698	0.00
24/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4037	4	4	4	0.00
24/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R213 On 05-February-26			Bond Future	7.65	100.1334	100.4470	100.1334	18,735.00
24/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8577	8	9	8	0.00
24/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R213 On 07-May-26			Bond Future	7.68	98.3804	98.6996	98.3804	65,316.00
24/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7870	8	8	8	0.00
24/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	15	0	0	0	0.00
24/12/2025	R213 On 06-August-26			Bond Future	7.70	100.1725	100.4977	100.1725	0.00
24/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	7158	7	7	7	0.00
24/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	76	0	0	0	0.00
24/12/2025	R213 On 05-November-26			Bond Future	7.74	98.3692	98.7003	98.3692	0.00
24/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3931	4	4	4	0.00
24/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	420	0	0	0	0.00
24/12/2025	R213 On 04-February-27			Bond Future	7.79	100.0722	100.4094	100.0722	0.00
24/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	2095	2	2	2	0.00
24/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	942	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
24/12/2025	R214 On 05-February-26			Bond Future	9.17	80.8262	81.3463	80.8262	11,294.00
24/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12571	12	13	12	0.00
24/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R214 On 07-May-26			Bond Future	9.22	78.9802	79.5097	78.9802	30,864.00
24/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	13594	13	14	13	0.00
24/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	27	0	0	0	0.00
24/12/2025	R214 On 06-August-26			Bond Future	9.28	80.4189	80.9582	80.4189	0.00
24/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	15391	15	15	15	0.00
24/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	58	0	0	0	0.00
24/12/2025	R214 On 05-November-26			Bond Future	9.34	78.5248	79.0736	78.5248	0.00
24/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	10190	10	10	10	0.00
24/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	468	1	0	1	0.00
24/12/2025	R214 On 04-February-27			Bond Future	9.41	79.8838	80.4424	79.8838	0.00
24/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4865	5	5	5	0.00
24/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1814	2	2	2	0.00
24/12/2025	R248 On 05-February-26			Bond Future	9.30	98.1235	98.8038	98.1235	243,327.00
24/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	16497	16	16	16	0.00
24/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	6004	5	6	5	0.00
24/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	9659	9	10	9	0.00
24/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	2320	2	2	2	0.00
24/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	3356	3	3	3	12,500.00
24/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	92	0	0	0	1,940.00
24/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1703	1	2	1	1,940.00
24/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	5233	5	5	5	0.00
24/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	123	0	0	0	1,940.00
24/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	827	1	1	1	0.00
24/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	3781	4	4	4	0.00
24/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	324	0	0	0	0.00
24/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	84	0	0	0	0.00
24/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	572	1	1	1	0.00
24/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	13	0	0	0	0.00
24/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R248 On 07-May-26			Bond Future	9.35	95.4469	96.1393	95.4469	44,331.00
24/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	17695	17	18	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
24/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	36	0	0	0	0.00
24/12/2025	R248 On 06-August-26			Bond Future	9.41	97.1855	97.8907	97.1855	0.00
24/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	21095	20	21	20	0.00
24/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	53	0	0	0	0.00
24/12/2025	R248 On 05-November-26			Bond Future	9.47	94.4425	95.1602	94.4425	0.00
24/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	14507	14	15	14	0.00
24/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	571	1	1	1	0.00
24/12/2025	R248 On 04-February-27			Bond Future	9.54	96.0766	96.8071	96.0766	0.00
24/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6967	6	7	6	0.00
24/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2300	3	2	3	0.00
24/12/2025	R2R9 On 05-February-26			Bond Future	9.03	109.4196	110.0286	109.4196	0.00
24/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	97038	96	97	96	0.00
24/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R2R9 On 07-May-26			Bond Future	9.09	106.4054	107.0252	106.4054	0.00
24/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	96176	96	96	96	0.00
24/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R2R9 On 06-August-26			Bond Future	9.15	108.3434	108.9747	108.3434	0.00
24/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95855	95	96	95	0.00
24/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R2R9 On 05-November-26			Bond Future	9.22	105.2538	105.8963	105.2538	0.00
24/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94926	94	95	94	0.00
24/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R2R9 On 04-February-27			Bond Future	9.29	107.0740	107.7280	107.0740	0.00
24/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5822	5	6	5	0.00
24/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1546	2	2	2	0.00
24/12/2025	R4R2 On 05-February-26			Bond Future	9.24	110.3256	110.9951	110.3256	1,937.00
24/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	97720	97	98	97	0.00
24/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R4R2 On 07-May-26			Bond Future	9.30	107.2015	107.8830	107.2015	0.00
24/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	96794	96	97	96	0.00
24/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R4R2 On 06-August-26			Bond Future	9.37	109.1540	109.8481	109.1540	0.00
24/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	96431	96	96	96	0.00
24/12/2025	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
24/12/2025	R4R2 On 05-November-26			Bond Future	9.44	105.9525	106.6589	105.9525	0.00
24/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	95436	95	95	95	0.00
24/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
24/12/2025	R4R2 On 04-February-27			Bond Future	9.51	107.7847	108.5037	107.7847	0.00
24/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6576	6	7	6	0.00
24/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1680	2	2	2	0.00
24/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00