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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/12/2025 TO: 29/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	2029 On 05-February-26			Bond Future	144.82	144.8331	144.8232	144.8331	1,850.00
29/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4713	5	5	5	0.00
29/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2029 On 07-May-26			Bond Future	146.00	146.0135	146.0033	146.0135	2,542.00
29/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4183	4	4	4	0.00
29/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2029 On 06-August-26			Bond Future	148.70	148.7086	148.6987	148.7086	0.00
29/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4599	5	5	5	0.00
29/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2029 On 05-November-26			Bond Future	149.85	149.8582	149.8489	149.8582	0.00
29/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2289	2	2	2	0.00
29/12/2025	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
29/12/2025	2029 On 04-February-27			Bond Future	152.48	152.4892	152.4807	152.4892	0.00
29/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2761	3	3	3	0.00
29/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2030 On 05-February-26			Bond Future	7.41	102.1030	102.2280	102.1030	166,379.00
29/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6849	7	7	7	0.00
29/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2030 On 07-May-26			Bond Future	7.42	103.9357	104.0630	103.9357	5,487.00
29/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	6148	6	6	6	0.00
29/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1292	1	1	1	1,000.00
29/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1833	2	2	2	0.00
29/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	333	0	0	0	1,000.00
29/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	366	0	0	0	0.00
29/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	237	0	0	0	1,000.00
29/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1023	1	1	1	0.00
29/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	13	0	0	0	0.00
29/12/2025	2030 On 06-August-26			Bond Future	7.44	101.8197	101.9495	101.8197	19,282.00
29/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	5321	5	5	5	0.00
29/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	502	0	1	0	1,000.00
29/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1414	1	1	1	1,000.00
29/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	2235	2	2	2	0.00
29/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	363	0	0	0	1,000.00
29/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	588	1	1	1	0.00
29/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1195	1	1	1	0.00
29/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	75	0	0	0	0.00
29/12/2025	2030 On 05-November-26			Bond Future	7.46	103.5932	103.7259	103.5932	0.00
29/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2923	3	3	3	0.00
29/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	312	0	0	0	0.00
29/12/2025	2030 On 04-February-27			Bond Future	7.50	101.3801	101.5157	101.3801	0.00
29/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1590	2	2	2	0.00
29/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	739	1	1	1	0.00
29/12/2025	2031 On 05-February-26			Bond Future	112.72	112.7279	112.7198	112.7279	1,156.00
29/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	990	1	1	1	0.00
29/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	30	0	0	0	0.00
29/12/2025	2031 On 07-May-26			Bond Future	114.77	114.7790	114.7708	114.7790	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
29/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1094	1	1	1	0.00
29/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	164	0	0	0	0.00
29/12/2025	2031 On 06-August-26			Bond Future	114.48	114.4832	114.4753	114.4832	680.00
29/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1024	1	1	1	0.00
29/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	358	0	0	0	0.00
29/12/2025	2031 On 05-November-26			Bond Future	116.50	116.5044	116.4970	116.5044	0.00
29/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5008	5	5	5	0.00
29/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
29/12/2025	2031 On 04-February-27			Bond Future	116.09	116.1006	116.0940	116.1006	0.00
29/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	750	1	1	1	0.00
29/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	836	1	1	1	0.00
29/12/2025	2032 On 05-February-26			Bond Future	7.82	104.8864	105.0394	104.8864	127,196.00
29/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	10609	10	11	10	0.00
29/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2032 On 07-May-26			Bond Future	7.86	102.6100	102.7657	102.6100	37,740.00
29/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	10072	10	10	10	0.00
29/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	10	0	0	0	0.00
29/12/2025	2032 On 06-August-26			Bond Future	7.89	104.4791	104.6379	104.4791	0.00
29/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	9577	9	10	9	0.00
29/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	56	0	0	0	0.00
29/12/2025	2032 On 05-November-26			Bond Future	7.93	102.1417	102.3038	102.1417	0.00
29/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5575	5	6	5	0.00
29/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	381	0	0	0	0.00
29/12/2025	2032 On 04-February-27			Bond Future	7.99	103.9091	104.0747	103.9091	0.00
29/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	3013	3	3	3	0.00
29/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	971	1	1	1	0.00
29/12/2025	2033 On 05-February-26			Bond Future	142.46	142.4657	142.4563	142.4657	2,698.00
29/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9576	10	10	10	0.00
29/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2033 On 07-May-26			Bond Future	143.49	143.5004	143.4909	143.5004	10,592.00
29/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8331	8	8	8	0.00
29/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2033 On 06-August-26			Bond Future	146.14	146.1492	146.1398	146.1492	0.00
29/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11890	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
29/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2033 On 05-November-26			Bond Future	147.14	147.1506	147.1420	147.1506	0.00
29/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9882	10	10	10	0.00
29/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2033 On 04-February-27			Bond Future	149.73	149.7343	149.7263	149.7343	0.00
29/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7016	7	7	7	0.00
29/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2037 On 05-February-26			Bond Future	8.70	98.4942	98.8176	98.4942	122,268.00
29/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	15404	15	15	15	0.00
29/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20996	21	21	21	0.00
29/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	13736	13	14	13	1,970.00
29/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18917	19	19	19	0.00
29/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	16275	16	16	16	0.00
29/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	12310	12	12	12	0.00
29/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	23240	23	23	23	0.00
29/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	16491	16	16	16	1,030.00
29/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	6280	6	6	6	0.00
29/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	9058	9	9	9	0.00
29/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	1	0	0	0	11,500.00
29/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	12	0	0	0	11,500.00
29/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
29/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
29/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2037 On 07-May-26			Bond Future	8.76	100.2621	100.5914	100.2621	90,411.00
29/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	15519	15	16	15	0.00
29/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	21044	21	21	21	0.00
29/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	13514	13	14	13	142.00
29/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2514	2	3	2	1,500.00
29/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	5151	5	5	5	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	8458	8	8	8	0.00
29/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	119	0	0	0	1,500.00
29/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	336	0	0	0	0.00
29/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	878	1	1	1	0.00
29/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
29/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	27	0	0	0	0.00
29/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	10	0	0	0	0.00
29/12/2025	2037 On 06-August-26			Bond Future	8.81	97.8286	98.1640	97.8286	2,539.00
29/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	17007	17	17	17	0.00
29/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	14903	15	15	15	0.00
29/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	11729	11	12	11	0.00
29/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	8017	8	8	8	2,541.00
29/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	180	0	0	0	2,541.00
29/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	406	0	0	0	0.00
29/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	72	0	0	0	2,541.00
29/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	30	0	0	0	0.00
29/12/2025	2037 On 05-November-26			Bond Future	8.87	99.5323	99.8742	99.5323	0.00
29/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10971	11	11	11	0.00
29/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	12066	12	12	12	0.00
29/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8933	9	9	9	0.00
29/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	5006	5	5	5	4,490.00
29/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	576	1	1	1	4,490.00
29/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1260	1	1	1	0.00
29/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	325	0	0	0	4,490.00
29/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	395	0	0	0	0.00
29/12/2025	2037 On 04-February-27			Bond Future	8.94	96.9981	97.3466	96.9981	0.00
29/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	5195	5	5	5	0.00
29/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1639	2	2	2	0.00
29/12/2025	2038 On 05-February-26			Bond Future	157.26	157.2665	157.2556	157.2665	2,880.00
29/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14056	14	14	14	0.00
29/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2038 On 07-May-26			Bond Future	160.12	160.1280	160.1168	160.1280	440.00
29/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15587	16	16	16	0.00
29/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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29/12/2025	2038 On 06-August-26			Bond Future	160.88	160.8916	160.8808	160.8916	0.00
29/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16161	16	16	16	0.00
29/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2038 On 05-November-26			Bond Future	163.72	163.7331	163.7230	163.7331	0.00
29/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17413	17	17	17	0.00
29/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2038 On 04-February-27			Bond Future	164.38	164.3847	164.3756	164.3847	0.00
29/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10546	11	11	11	0.00
29/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2040 On 05-February-26			Bond Future	9.08	99.2512	99.6558	99.2512	79,764.00
29/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	16535	16	17	16	0.00
29/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	14462	14	14	14	0.00
29/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	9274	9	9	9	680.00
29/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	11924	12	12	12	0.00
29/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	26049	26	26	26	0.00
29/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	18477	18	18	18	475.00
29/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	5463	5	5	5	14,000.00
29/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	8526	8	9	8	0.00
29/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	784	1	1	1	13,500.00
29/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1487	1	1	1	14,000.00
29/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	2696	2	3	2	0.00
29/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	207	0	0	0	13,500.00
29/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	520	1	1	1	0.00
29/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	980	1	1	1	0.00
29/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	4	0	0	0	14,000.00
29/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	31	0	0	0	0.00
29/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
29/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
29/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
29/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	2	0	0	0	0.00
29/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2040 On 07-May-26			Bond Future	9.13	101.0327	101.4446	101.0327	11,000.00
29/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	17033	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
29/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	13765	13	14	13	0.00
29/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	20144	20	20	20	0.00
29/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	17322	17	17	17	0.00
29/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	11155	11	11	11	1,460.00
29/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	21824	21	22	21	0.00
29/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	19087	19	19	19	0.00
29/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	5	0	0	0	0.00
29/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	56	0	0	0	0.00
29/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
29/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	12	0	0	0	1,460.00
29/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	106	0	0	0	0.00
29/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	3	0	0	0	1,460.00
29/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	14	0	0	0	0.00
29/12/2025	2040 On 06-August-26			Bond Future	9.20	98.3625	98.7823	98.3625	7,265.00
29/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	19381	19	19	19	0.00
29/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	32	0	0	0	0.00
29/12/2025	2040 On 05-November-26			Bond Future	9.26	100.0754	100.5030	100.0754	0.00
29/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	12603	12	13	12	0.00
29/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	13809	13	14	13	0.00
29/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	10343	10	10	10	0.00
29/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5969	6	6	6	2,300.00
29/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	613	1	1	1	2,300.00
29/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1307	1	1	1	0.00
29/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	354	0	0	0	2,300.00
29/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	426	0	0	0	0.00
29/12/2025	2040 On 04-February-27			Bond Future	9.33	97.3001	97.7357	97.3001	0.00
29/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	6015	6	6	6	0.00
29/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	1795	2	2	2	0.00
29/12/2025	2043 On 05-February-26			Bond Future	121.87	121.8766	121.8680	121.8766	0.00
29/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12208	12	12	12	0.00
29/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2043 On 07-May-26			Bond Future	124.09	124.0941	124.0853	124.0941	0.00
29/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12385	12	12	12	0.00
29/12/2025	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
29/12/2025	2043 On 06-August-26			Bond Future	123.53	123.5405	123.5320	123.5405	0.00
29/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12654	13	13	13	0.00
29/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	2	0	0	0	0.00
29/12/2025	2043 On 05-November-26			Bond Future	125.71	125.7215	125.7135	125.7215	0.00
29/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	12882	13	13	13	0.00
29/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	8	0	0	0	0.00
29/12/2025	2043 On 04-February-27			Bond Future	125.04	125.0436	125.0365	125.0436	0.00
29/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7694	8	8	8	0.00
29/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	287	0	0	0	0.00
29/12/2025	2044 On 05-February-26			Bond Future	9.28	95.1277	95.6027	95.1277	56,176.00
29/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	16450	16	16	16	0.00
29/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	16075	16	16	16	0.00
29/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	15760	15	16	15	0.00
29/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	14481	14	14	14	0.00
29/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	12164	12	12	12	9,000.00
29/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	6257	6	6	6	9,000.00
29/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	5736	5	6	5	0.00
29/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	34	0	0	0	0.00
29/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	24	0	0	0	0.00
29/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
29/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
29/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
29/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	1	0	0	0	0.00
29/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2044 On 07-May-26			Bond Future	9.34	96.8352	97.3187	96.8352	65,342.00
29/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	17389	17	17	17	0.00
29/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	5720	5	6	5	0.00
29/12/2025	2044 On 07-May-26		Call	Bond Future	1260.23	1.1441	1.2602	1.1441	0.00
29/12/2025	2044 On 07-May-26		Put	Bond Future	3941.54	4.3090	3.9415	4.3090	0.00
29/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	534	1	1	1	15,000.00
29/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	22	0	0	0	0.00
29/12/2025	2044 On 06-August-26			Bond Future	9.41	94.2139	94.7064	94.2139	7,681.00
29/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	20415	20	20	20	0.00
29/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	38	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
29/12/2025	2044 On 05-November-26			Bond Future	9.47	95.8545	96.3562	95.8545	0.00
29/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	13894	13	14	13	0.00
29/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	511	1	1	1	0.00
29/12/2025	2044 On 04-February-27			Bond Future	9.54	93.1312	93.6422	93.1312	0.00
29/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	6725	6	7	6	0.00
29/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	1851	2	2	2	0.00
29/12/2025	2046 On 05-February-26			Bond Future	141.17	141.1771	141.1677	141.1771	12,410.00
29/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19518	20	20	20	0.00
29/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2046 On 07-May-26			Bond Future	141.45	141.4597	141.4501	141.4597	5,789.00
29/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16500	17	17	17	0.00
29/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2046 On 06-August-26			Bond Future	144.06	144.0707	144.0613	144.0707	0.00
29/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21681	22	22	22	0.00
29/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2046 On 05-November-26			Bond Future	144.29	144.2939	144.2852	144.2939	0.00
29/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18805	19	19	19	0.00
29/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2046 On 04-February-27			Bond Future	146.82	146.8262	146.8183	146.8262	0.00
29/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15728	16	16	16	0.00
29/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2050 On 05-February-26			Bond Future	142.21	142.2192	142.2100	142.2192	11,546.00
29/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19390	19	19	19	0.00
29/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2050 On 07-May-26			Bond Future	144.80	144.8069	144.7975	144.8069	4,988.00
29/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20728	21	21	21	0.00
29/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2050 On 06-August-26			Bond Future	145.03	145.0390	145.0300	145.0390	0.00
29/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21760	22	22	22	0.00
29/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2050 On 05-November-26			Bond Future	147.59	147.6004	147.5921	147.6004	0.00
29/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23752	24	24	24	0.00
29/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
29/12/2025	2050 On 04-February-27			Bond Future	147.71	147.7144	147.7068	147.7144	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
29/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	15317	15	15	15	0.00
29/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
29/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	AL37 On 05-February-26			Index Future	1264.95	1263.1820	1264.9510	1263.1820	0.00
29/12/2025	AL37 On 07-May-26			Index Future	1287.66	1285.8560	1287.6570	1285.8560	0.00
29/12/2025	AL37 On 06-August-26			Index Future	1310.87	1309.0320	1310.8710	1309.0320	0.00
29/12/2025	AL37 On 05-November-26			Index Future	1334.00	1332.1130	1334.0030	1332.1130	0.00
29/12/2025	AL37 On 04-February-27			Index Future	1357.16	1355.2150	1357.1560	1355.2150	0.00
29/12/2025	AL7T On 05-February-26			Index Future	1627.36	1622.7920	1627.3640	1622.7920	0.00
29/12/2025	AL7T On 07-May-26			Index Future	1656.57	1651.9210	1656.5740	1651.9210	0.00
29/12/2025	AL7T On 06-August-26			Index Future	1686.44	1681.6940	1686.4400	1681.6940	0.00
29/12/2025	AL7T On 05-November-26			Index Future	1716.20	1711.3470	1716.1990	1711.3470	0.00
29/12/2025	AL7T On 04-February-27			Index Future	1745.99	1741.0250	1745.9850	1741.0250	0.00
29/12/2025	ALBI On 05-February-26			Index Future	1370.88	1366.6770	1370.8790	1366.6770	79.00
29/12/2025	ALBI On 07-May-26			Index Future	1395.49	1391.2080	1395.4850	1391.2080	0.00
29/12/2025	ALBI On 06-August-26			Index Future	1420.64	1416.2830	1420.6440	1416.2830	0.00
29/12/2025	ALBI On 05-November-26			Index Future	1445.71	1441.2560	1445.7130	1441.2560	0.00
29/12/2025	ALBI On 04-February-27			Index Future	1470.80	1466.2500	1470.8040	1466.2500	0.00
29/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C010 On 21-December-25			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	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
29/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	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
29/12/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	ES33 On 05-February-26			Bond Future	8.80	95.6659	95.9392	95.6659	0.00
29/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12744	12	13	12	0.00
29/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
29/12/2025	ES33 On 07-May-26			Bond Future	8.87	93.6130	93.8913	93.6130	0.00
29/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	13011	13	13	13	0.00
29/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
29/12/2025	ES33 On 06-August-26			Bond Future	8.93	95.3407	95.6244	95.3407	0.00
29/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13756	13	14	13	0.00
29/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
29/12/2025	ES33 On 05-November-26			Bond Future	9.02	93.2319	93.5210	93.2319	0.00
29/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	8193	8	8	8	0.00
29/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
29/12/2025	ES33 On 04-February-27			Bond Future	9.11	94.8659	95.1608	94.8659	0.00
29/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	2664	2	3	2	0.00
29/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
29/12/2025	ES42 On 05-February-26			Bond Future	9.51	93.8107	94.2489	93.8107	0.00
29/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	15649	15	16	15	0.00
29/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
29/12/2025	ES42 On 07-May-26			Bond Future	9.57	91.2531	91.6994	91.2531	0.00
29/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	17058	17	17	17	0.00
29/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
29/12/2025	ES42 On 06-August-26			Bond Future	9.64	92.9370	93.3917	92.9370	0.00
29/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	18917	18	19	18	0.00
29/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
29/12/2025	ES42 On 05-November-26			Bond Future	9.71	90.3139	90.7772	90.3139	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
29/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	12812	12	13	12	0.00
29/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
29/12/2025	ES42 On 04-February-27			Bond Future	9.79	91.8951	92.3671	91.8951	0.00
29/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	3507	3	4	3	0.00
29/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
29/12/2025	GOVI On 05-February-26			GOVI	1345.40	1341.3540	1345.4040	1341.3540	606.00
29/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1954040	191	195	191	0.00
29/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
29/12/2025	GOVI On 07-May-26			GOVI	1369.55	1365.4310	1369.5530	1365.4310	42.00
29/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1925530	188	193	188	0.00
29/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
29/12/2025	GOVI On 06-August-26			GOVI	1394.24	1390.0410	1394.2440	1390.0410	0.00
29/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2052440	201	205	201	0.00
29/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
29/12/2025	GOVI On 05-November-26			GOVI	1418.85	1414.5510	1418.8470	1414.5510	0.00
29/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1418470	138	142	138	0.00
29/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
29/12/2025	GOVI On 04-February-27			GOVI	1443.47	1439.0820	1443.4720	1439.0820	0.00
29/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	744720	70	74	70	0.00
29/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
29/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/12/2025	I258 On 05-February-26			Bond Future	127.91	127.9171	127.9079	127.9171	0.00
29/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16258	16	16	16	0.00
29/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
29/12/2025	I258 On 07-May-26			Bond Future	130.24	130.2446	130.2352	130.2446	0.00
29/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16506	17	17	17	0.00
29/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
29/12/2025	I258 On 06-August-26			Bond Future	129.80	129.8047	129.7956	129.8047	0.00
29/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	16856	17	17	17	0.00
29/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	10	0	0	0	0.00
29/12/2025	I258 On 05-November-26			Bond Future	132.09	132.0963	132.0876	132.0963	0.00
29/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17177	17	17	17	0.00
29/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	39	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2025	I258 On 04-February-27			Bond Future	131.52	131.5303	131.5227	131.5303	0.00
29/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	12978	13	13	13	0.00
29/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	355	0	0	0	0.00
29/12/2025	IGOV On 05-February-26			Index Future	433.40	434.5790	433.3990	434.5790	242.00
29/12/2025	IGOV On 07-May-26			Index Future	441.28	442.4860	441.2840	442.4860	8.00
29/12/2025	IGOV On 06-August-26			Index Future	449.34	450.5660	449.3440	450.5660	0.00
29/12/2025	IGOV On 05-November-26			Index Future	457.38	458.6130	457.3760	458.6130	0.00
29/12/2025	IGOV On 04-February-27			Index Future	465.42	466.6670	465.4150	466.6670	0.00
29/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
29/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
29/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
29/12/2025	R033 On 05-February-26			Bond Future	7.95	114.4478	114.6577	114.4478	13,083.00
29/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	13448	13	13	13	0.00
29/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R033 On 07-May-26			Bond Future	7.98	111.4596	111.6734	111.4596	0.00
29/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	12462	12	12	12	0.00
29/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	77	0	0	0	0.00
29/12/2025	R033 On 06-August-26			Bond Future	8.01	113.4899	113.7078	113.4899	0.00
29/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	11629	11	12	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
29/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	376	0	0	0	0.00
29/12/2025	R033 On 05-November-26			Bond Future	8.06	110.4273	110.6496	110.4273	0.00
29/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	7390	7	7	7	0.00
29/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1017	1	1	1	0.00
29/12/2025	R033 On 04-February-27			Bond Future	8.12	112.3376	112.5644	112.3376	0.00
29/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4823	5	5	5	0.00
29/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2189	2	2	2	0.00
29/12/2025	R035 On 05-February-26			Bond Future	8.31	107.2938	107.5292	107.2938	84,027.00
29/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	14435	14	14	14	0.00
29/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	12565	12	13	12	2,000.00
29/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	15220	15	15	15	2,000.00
29/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	22588	22	23	22	0.00
29/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	15532	15	16	15	0.00
29/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	16407	16	16	16	0.00
29/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13800	14	14	14	0.00
29/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	11088	11	11	11	250.00
29/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5815	6	6	6	0.00
29/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	3442	3	3	3	0.00
29/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	2240	2	2	2	350.00
29/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	5162	5	5	5	0.00
29/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	8094	8	8	8	0.00
29/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	1273	1	1	1	0.00
29/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	383	1	0	1	16,000.00
29/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	1	0	0	0	350.00
29/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	12	0	0	0	350.00
29/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	154	0	0	0	0.00
29/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	7	0	0	0	16,000.00
29/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	54	0	0	0	0.00
29/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
29/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
29/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
29/12/2025	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
29/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R035 On 07-May-26			Bond Future	8.35	104.7183	104.9580	104.7183	34,632.00
29/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	14305	14	14	14	0.00
29/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	13272	13	13	13	0.00
29/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	10626	10	11	10	0.00
29/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7911	8	8	8	200.00
29/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	13531	13	14	13	0.00
29/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10895	11	11	11	0.00
29/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	8184	8	8	8	350.00
29/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	13168	13	13	13	0.00
29/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	10519	10	11	10	0.00
29/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7801	8	8	8	250.00
29/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	1144	1	1	1	1,000.00
29/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	3262	3	3	3	1,000.00
29/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	5402	5	5	5	0.00
29/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	249	0	0	0	1,000.00
29/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1529	2	2	2	0.00
29/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	555	1	1	1	0.00
29/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	43	0	0	0	250.00
29/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	108	0	0	0	0.00
29/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	15	0	0	0	250.00
29/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	38	0	0	0	350.00
29/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	95	0	0	0	0.00
29/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	12	0	0	0	350.00
29/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	42	0	0	0	200.00
29/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	104	0	0	0	0.00
29/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	14	0	0	0	200.00
29/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	8	0	0	0	0.00
29/12/2025	R035 On 06-August-26			Bond Future	8.39	106.6260	106.8702	106.6260	56.00
29/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14823	15	15	15	0.00
29/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	10607	10	11	10	0.00
29/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	8029	8	8	8	0.00
29/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	10144	10	10	10	0.00
29/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	7567	7	8	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
29/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1468	1	1	1	1,000.00
29/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	3430	3	3	3	1,000.00
29/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	6342	6	6	6	0.00
29/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7978	8	8	8	0.00
29/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	5436	5	5	5	0.00
29/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	3075	3	3	3	350.00
29/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	5486	5	5	5	250.00
29/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	5041	5	5	5	200.00
29/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	583	1	1	1	350.00
29/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1156	1	1	1	0.00
29/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	300	0	0	0	350.00
29/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	459	1	0	1	1,000.00
29/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1034	1	1	1	0.00
29/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2102	2	2	2	0.00
29/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	334	0	0	0	200.00
29/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	649	1	1	1	0.00
29/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	175	0	0	0	200.00
29/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	296	0	0	0	250.00
29/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	575	1	1	1	0.00
29/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	157	0	0	0	250.00
29/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	33	0	0	0	0.00
29/12/2025	R035 On 05-November-26			Bond Future	8.45	103.9846	104.2337	103.9846	0.00
29/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	9296	9	9	9	0.00
29/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	8168	8	8	8	0.00
29/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5765	6	6	6	0.00
29/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3531	3	4	3	200.00
29/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	826	1	1	1	200.00
29/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1450	2	1	2	0.00
29/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	476	1	0	1	200.00
29/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	371	0	0	0	0.00
29/12/2025	R035 On 04-February-27			Bond Future	8.51	105.7844	106.0385	105.7844	0.00
29/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	4293	4	4	4	0.00
29/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1399	1	1	1	0.00
29/12/2025	R038 On 05-February-26			Bond Future	8.82	118.6531	119.0757	118.6531	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
29/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	18790	18	19	18	0.00
29/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R038 On 07-May-26			Bond Future	8.88	115.2993	115.7294	115.2993	2,395.00
29/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	17892	17	18	17	0.00
29/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	12	0	0	0	0.00
29/12/2025	R038 On 06-August-26			Bond Future	8.93	117.3995	117.8377	117.3995	0.00
29/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	19522	19	20	19	0.00
29/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	41	0	0	0	0.00
29/12/2025	R038 On 05-November-26			Bond Future	9.00	113.9639	114.4104	113.9639	0.00
29/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	12597	12	13	12	0.00
29/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	392	0	0	0	0.00
29/12/2025	R038 On 04-February-27			Bond Future	9.07	115.9350	116.3900	115.9350	0.00
29/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5869	6	6	6	0.00
29/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2005	2	2	2	0.00
29/12/2025	R053 On 05-February-26			Bond Future	9.07	129.1540	129.8437	129.1540	34,001.00
29/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	24510	24	25	24	0.00
29/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R053 On 07-May-26			Bond Future	9.12	125.6116	126.3137	125.6116	14,035.00
29/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	25560	25	26	25	0.00
29/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	22	0	0	0	0.00
29/12/2025	R053 On 06-August-26			Bond Future	9.16	127.8996	128.6149	127.8996	0.00
29/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	29550	29	30	29	0.00
29/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	46	0	0	0	0.00
29/12/2025	R053 On 05-November-26			Bond Future	9.22	124.2690	124.9974	124.2690	0.00
29/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	20856	20	21	20	0.00
29/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	635	1	1	1	0.00
29/12/2025	R053 On 04-February-27			Bond Future	9.27	126.4184	127.1602	126.4184	0.00
29/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	10293	10	10	10	0.00
29/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2406	3	2	3	0.00
29/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
29/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	51	0	0	0	0.00
29/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	51	0	0	0	0.00
29/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
29/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	94	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
29/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	94	0	0	0	0.00
29/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
29/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	83	0	0	0	0.00
29/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	83	0	0	0	0.00
29/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
29/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	49	0	0	0	0.00
29/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	49	0	0	0	0.00
29/12/2025	R202 On 05-February-26			Bond Future	293.66	293.6795	293.6602	293.6795	565.00
29/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15840	16	16	16	0.00
29/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R202 On 07-May-26			Bond Future	299.00	299.0231	299.0032	299.0231	460.00
29/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21453	21	21	21	0.00
29/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R202 On 06-August-26			Bond Future	299.13	299.1469	299.1275	299.1469	0.00
29/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20268	20	20	20	0.00
29/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R202 On 05-November-26			Bond Future	304.41	304.4301	304.4121	304.4301	0.00
29/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23952	24	24	24	0.00
29/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R202 On 04-February-27			Bond Future	304.28	304.2949	304.2790	304.2949	0.00
29/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9549	10	10	10	0.00
29/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R209 On 05-February-26			Bond Future	8.49	86.9055	87.2179	86.9055	34,901.00
29/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	13206	13	13	13	0.00
29/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R209 On 07-May-26			Bond Future	8.54	85.3145	85.6325	85.3145	6,551.00
29/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	13470	13	13	13	0.00
29/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	8	0	0	0	0.00
29/12/2025	R209 On 06-August-26			Bond Future	8.58	86.8686	87.1926	86.8686	3,673.00
29/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	14553	14	15	14	0.00
29/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	27	0	0	0	0.00
29/12/2025	R209 On 05-November-26			Bond Future	8.64	85.2325	85.5626	85.2325	0.00
29/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	9309	9	9	9	0.00
29/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	334	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
29/12/2025	R209 On 04-February-27			Bond Future	8.70	86.7076	87.0440	86.7076	0.00
29/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4555	4	5	4	0.00
29/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1366	1	1	1	0.00
29/12/2025	R210 On 05-February-26			Bond Future	258.22	258.2374	258.2211	258.2374	539.00
29/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5121	5	5	5	0.00
29/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R210 On 07-May-26			Bond Future	259.45	259.4704	259.4538	259.4704	918.00
29/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4054	4	4	4	0.00
29/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R210 On 06-August-26			Bond Future	264.24	264.2597	264.2434	264.2597	0.00
29/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4403	4	4	4	0.00
29/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R210 On 05-November-26			Bond Future	265.39	265.4083	265.3933	265.4083	0.00
29/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12063	12	12	12	0.00
29/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R210 On 04-February-27			Bond Future	270.05	270.0671	270.0534	270.0671	0.00
29/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4023	4	4	4	0.00
29/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R213 On 05-February-26			Bond Future	7.62	100.4470	100.5958	100.4470	18,735.00
29/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8726	9	9	9	0.00
29/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R213 On 07-May-26			Bond Future	7.64	98.6996	98.8510	98.6996	65,316.00
29/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	8018	8	8	8	0.00
29/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	12	0	0	0	0.00
29/12/2025	R213 On 06-August-26			Bond Future	7.66	100.4977	100.6521	100.4977	0.00
29/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	7302	7	7	7	0.00
29/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	66	0	0	0	0.00
29/12/2025	R213 On 05-November-26			Bond Future	7.69	98.7003	98.8580	98.7003	0.00
29/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	4052	4	4	4	0.00
29/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	383	0	0	0	0.00
29/12/2025	R213 On 04-February-27			Bond Future	7.75	100.4094	100.5704	100.4094	0.00
29/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	2189	2	2	2	0.00
29/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	876	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
29/12/2025	R214 On 05-February-26			Bond Future	9.11	81.3463	81.7362	81.3463	11,294.00
29/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12961	13	13	13	0.00
29/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R214 On 07-May-26			Bond Future	9.17	79.5097	79.9065	79.5097	30,864.00
29/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	13983	14	14	14	0.00
29/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	20	0	0	0	0.00
29/12/2025	R214 On 06-August-26			Bond Future	9.22	80.9582	81.3624	80.9582	0.00
29/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	15784	15	16	15	0.00
29/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	47	0	0	0	0.00
29/12/2025	R214 On 05-November-26			Bond Future	9.28	79.0736	79.4853	79.0736	0.00
29/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	10548	10	11	10	0.00
29/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	414	0	0	0	0.00
29/12/2025	R214 On 04-February-27			Bond Future	9.35	80.4424	80.8617	80.4424	0.00
29/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	5132	5	5	5	0.00
29/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1662	2	2	2	0.00
29/12/2025	R248 On 05-February-26			Bond Future	9.25	98.8038	99.2689	98.8038	243,327.00
29/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	16961	16	17	16	0.00
29/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	6429	6	6	6	0.00
29/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	10116	10	10	10	0.00
29/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	2606	2	3	2	0.00
29/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	3704	3	4	3	12,500.00
29/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	109	0	0	0	1,940.00
29/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1938	2	2	2	1,940.00
29/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	5644	5	6	5	0.00
29/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	69	0	0	0	1,940.00
29/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	597	1	1	1	0.00
29/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	3333	4	3	4	0.00
29/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	206	0	0	0	0.00
29/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	45	0	0	0	0.00
29/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	393	1	0	1	0.00
29/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	6	0	0	0	0.00
29/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R248 On 07-May-26			Bond Future	9.30	96.1393	96.6127	96.1393	44,331.00
29/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	18159	18	18	18	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
29/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	26	0	0	0	0.00
29/12/2025	R248 On 06-August-26			Bond Future	9.35	97.8907	98.3729	97.8907	0.00
29/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	21567	21	22	21	0.00
29/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	43	0	0	0	0.00
29/12/2025	R248 On 05-November-26			Bond Future	9.41	95.1602	95.6515	95.1602	0.00
29/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	14937	15	15	15	0.00
29/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	511	1	1	1	0.00
29/12/2025	R248 On 04-February-27			Bond Future	9.48	96.8071	97.3074	96.8071	0.00
29/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	7293	7	7	7	0.00
29/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2126	2	2	2	0.00
29/12/2025	R2R9 On 05-February-26			Bond Future	8.98	110.0286	110.4442	110.0286	0.00
29/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	97454	97	97	97	0.00
29/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R2R9 On 07-May-26			Bond Future	9.03	107.0252	107.4482	107.0252	0.00
29/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	96599	96	97	96	0.00
29/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R2R9 On 06-August-26			Bond Future	9.09	108.9747	109.4056	108.9747	0.00
29/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	96286	96	96	96	0.00
29/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R2R9 On 05-November-26			Bond Future	9.16	105.8963	106.3354	105.8963	0.00
29/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	95365	95	95	95	0.00
29/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R2R9 On 04-February-27			Bond Future	9.23	107.7280	108.1753	107.7280	0.00
29/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	6128	6	6	6	0.00
29/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1405	2	1	2	0.00
29/12/2025	R4R2 On 05-February-26			Bond Future	9.20	110.9951	111.4080	110.9951	1,937.00
29/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	98133	98	98	98	0.00
29/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R4R2 On 07-May-26			Bond Future	9.26	107.8830	108.3033	107.8830	0.00
29/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	97214	97	97	97	0.00
29/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R4R2 On 06-August-26			Bond Future	9.32	109.8481	110.2763	109.8481	0.00
29/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	96859	96	97	96	0.00
29/12/2025	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
29/12/2025	R4R2 On 05-November-26			Bond Future	9.38	106.6589	107.0952	106.6589	0.00
29/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	95873	95	96	95	0.00
29/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
29/12/2025	R4R2 On 04-February-27			Bond Future	9.46	108.5037	108.9482	108.5037	0.00
29/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6881	7	7	7	0.00
29/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1541	2	2	2	0.00
29/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00