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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/12/2025 TO: 31/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/12/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/12/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/12/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/12/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/12/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/12/2025	2029 On 05-February-26			Bond Future	144.84		144.8459	144.8386	144.8459	1,850.00
31/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4729		5	5	5	0.00
31/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
31/12/2025	2029 On 07-May-26			Bond Future	146.02		146.0262	146.0188	146.0262	2,542.00
31/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4199		4	4	4	0.00
31/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
31/12/2025	2029 On 06-August-26			Bond Future	148.72		148.7225	148.7151	148.7225	0.00
31/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4615		5	5	5	0.00
31/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
31/12/2025	2029 On 05-November-26			Bond Future	149.87		149.8739	149.8669	149.8739	0.00
31/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2307		2	2	2	0.00
31/12/2025	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
31/12/2025	2029 On 04-February-27			Bond Future	152.50	152.5075	152.5007	152.5075	0.00
31/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2781	3	3	3	0.00
31/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2030 On 05-February-26			Bond Future	7.34	102.3710	102.4598	102.3710	166,379.00
31/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	7081	7	7	7	0.00
31/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2030 On 07-May-26			Bond Future	7.35	104.2085	104.2989	104.2085	5,487.00
31/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	6381	6	6	6	0.00
31/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1457	1	1	1	1,000.00
31/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	2020	2	2	2	0.00
31/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	413	0	0	0	1,000.00
31/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	294	0	0	0	0.00
31/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	188	0	0	0	1,000.00
31/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	867	1	1	1	0.00
31/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	9	0	0	0	0.00
31/12/2025	2030 On 06-August-26			Bond Future	7.36	102.0981	102.1902	102.0981	19,282.00
31/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	5549	5	6	5	0.00
31/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	592	1	1	1	1,000.00
31/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1568	2	2	2	1,000.00
31/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	2419	2	2	2	0.00
31/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	307	0	0	0	1,000.00
31/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	502	1	1	1	0.00
31/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1045	1	1	1	0.00
31/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	62	0	0	0	0.00
31/12/2025	2030 On 05-November-26			Bond Future	7.37	103.8778	103.9719	103.8778	0.00
31/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	3123	3	3	3	0.00
31/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	267	0	0	0	0.00
31/12/2025	2030 On 04-February-27			Bond Future	7.40	101.6713	101.7673	101.6713	0.00
31/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1749	2	2	2	0.00
31/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	646	1	1	1	0.00
31/12/2025	2031 On 05-February-26			Bond Future	112.52	112.7024	112.5179	112.7024	1,156.00
31/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	807	1	1	1	0.00
31/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	49	0	0	0	0.00
31/12/2025	2031 On 07-May-26			Bond Future	114.57	114.7530	114.5652	114.7530	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
31/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	937	1	1	1	0.00
31/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	212	0	0	0	0.00
31/12/2025	2031 On 06-August-26			Bond Future	114.27	114.4563	114.2654	114.4563	680.00
31/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	886	1	1	1	0.00
31/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	431	0	0	0	0.00
31/12/2025	2031 On 05-November-26			Bond Future	116.28	116.4787	116.2846	116.4787	0.00
31/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	4796	5	5	5	0.00
31/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
31/12/2025	2031 On 04-February-27			Bond Future	115.88	116.0764	115.8796	116.0764	0.00
31/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	649	1	1	1	0.00
31/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	949	1	1	1	0.00
31/12/2025	2032 On 05-February-26			Bond Future	7.72	105.3684	105.5446	105.3684	126,946.00
31/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	11114	11	11	11	0.00
31/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2032 On 07-May-26			Bond Future	7.75	103.1005	103.2799	103.1005	37,740.00
31/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	10583	10	11	10	0.00
31/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	6	0	0	0	0.00
31/12/2025	2032 On 06-August-26			Bond Future	7.77	104.9792	105.1619	104.9792	0.00
31/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	10087	10	10	10	0.00
31/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	42	0	0	0	0.00
31/12/2025	2032 On 05-November-26			Bond Future	7.81	102.6519	102.8381	102.6519	0.00
31/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	6035	6	6	6	0.00
31/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	308	0	0	0	0.00
31/12/2025	2032 On 04-February-27			Bond Future	7.86	104.4297	104.6195	104.4297	0.00
31/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	3392	3	3	3	0.00
31/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	805	1	1	1	0.00
31/12/2025	2033 On 05-February-26			Bond Future	142.61	142.6207	142.6136	142.6207	2,698.00
31/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9734	10	10	10	0.00
31/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2033 On 07-May-26			Bond Future	143.65	143.6582	143.6509	143.6582	10,592.00
31/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8491	8	8	8	0.00
31/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2033 On 06-August-26			Bond Future	146.30	146.3107	146.3036	146.3107	0.00
31/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	12054	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
31/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2033 On 05-November-26			Bond Future	147.31	147.3165	147.3097	147.3165	0.00
31/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	10050	10	10	10	0.00
31/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2033 On 04-February-27			Bond Future	149.90	149.9053	149.8988	149.9053	0.00
31/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7189	7	7	7	0.00
31/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2037 On 05-February-26			Bond Future	8.59	99.3928	99.5734	99.3928	122,268.00
31/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	16160	16	16	16	0.00
31/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	21752	22	22	22	0.00
31/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	14492	14	14	14	1,970.00
31/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	19673	19	20	19	0.00
31/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	17031	17	17	17	0.00
31/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	13066	13	13	13	0.00
31/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	23995	24	24	24	0.00
31/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	17247	17	17	17	1,030.00
31/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	7028	7	7	7	0.00
31/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	9812	10	10	10	0.00
31/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
31/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	4	0	0	0	11,500.00
31/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
31/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
31/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2037 On 07-May-26			Bond Future	8.64	101.1769	101.3607	101.1769	90,411.00
31/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	16285	16	16	16	0.00
31/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	21813	22	22	22	0.00
31/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	14275	14	14	14	142.00
31/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	3045	3	3	3	1,500.00
31/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	5820	6	6	6	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
31/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	9189	9	9	9	0.00
31/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	82	0	0	0	1,500.00
31/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	235	0	0	0	0.00
31/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	640	1	1	1	0.00
31/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
31/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	18	0	0	0	0.00
31/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	6	0	0	0	0.00
31/12/2025	2037 On 06-August-26			Bond Future	8.70	98.7605	98.9479	98.7605	2,539.00
31/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	17783	18	18	18	0.00
31/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	15669	15	16	15	0.00
31/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	12472	12	12	12	0.00
31/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	8712	9	9	9	2,541.00
31/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	139	0	0	0	2,541.00
31/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	317	0	0	0	0.00
31/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	54	0	0	0	2,541.00
31/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	22	0	0	0	0.00
31/12/2025	2037 On 05-November-26			Bond Future	8.75	100.4819	100.6727	100.4819	0.00
31/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	11697	12	12	12	0.00
31/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	12805	13	13	13	0.00
31/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	9627	9	10	9	0.00
31/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	5588	5	6	5	4,490.00
31/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	472	0	0	0	4,490.00
31/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1044	1	1	1	0.00
31/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	265	0	0	0	4,490.00
31/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	322	0	0	0	0.00
31/12/2025	2037 On 04-February-27			Bond Future	8.81	97.9658	98.1602	97.9658	0.00
31/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	5765	6	6	6	0.00
31/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1395	1	1	1	0.00
31/12/2025	2038 On 05-February-26			Bond Future	157.22	157.2317	157.2237	157.2317	2,880.00
31/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14024	14	14	14	0.00
31/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2038 On 07-May-26			Bond Future	160.08	160.0925	160.0844	160.0925	440.00
31/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15554	16	16	16	0.00
31/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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31/12/2025	2038 On 06-August-26			Bond Future	160.85	160.8555	160.8476	160.8555	0.00
31/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16128	16	16	16	0.00
31/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2038 On 05-November-26			Bond Future	163.69	163.6985	163.6908	163.6985	0.00
31/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17381	17	17	17	0.00
31/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2038 On 04-February-27			Bond Future	164.34	164.3521	164.3450	164.3521	0.00
31/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10515	11	11	11	0.00
31/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2040 On 05-February-26			Bond Future	8.97	100.2264	100.5105	100.2264	79,764.00
31/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	17390	17	17	17	0.00
31/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	15317	15	15	15	0.00
31/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	10127	10	10	10	680.00
31/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	12778	12	13	12	0.00
31/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	26904	27	27	27	0.00
31/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	19332	19	19	19	475.00
31/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	6298	6	6	6	14,000.00
31/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	9378	9	9	9	0.00
31/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	1228	1	1	1	13,500.00
31/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	2092	2	2	2	14,000.00
31/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	3438	3	3	3	0.00
31/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	94	0	0	0	13,500.00
31/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	270	0	0	0	0.00
31/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	569	1	1	1	0.00
31/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	1	0	0	0	14,000.00
31/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	12	0	0	0	0.00
31/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
31/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
31/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
31/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	1	0	0	0	0.00
31/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2040 On 07-May-26			Bond Future	9.02	102.0253	102.3146	102.0253	11,000.00
31/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	17898	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
31/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	14618	14	15	14	0.00
31/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	21012	21	21	21	0.00
31/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	18188	18	18	18	0.00
31/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	11993	12	12	12	1,460.00
31/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	22694	22	23	22	0.00
31/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	19955	20	20	20	0.00
31/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	3	0	0	0	0.00
31/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	38	0	0	0	0.00
31/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
31/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	8	0	0	0	1,460.00
31/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	74	0	0	0	0.00
31/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	2	0	0	0	1,460.00
31/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	9	0	0	0	0.00
31/12/2025	2040 On 06-August-26			Bond Future	9.08	99.3739	99.6686	99.3739	7,265.00
31/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	20258	20	20	20	0.00
31/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	24	0	0	0	0.00
31/12/2025	2040 On 05-November-26			Bond Future	9.14	101.1058	101.4059	101.1058	0.00
31/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	13428	13	13	13	0.00
31/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	14646	14	15	14	0.00
31/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	11134	11	11	11	0.00
31/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	6645	6	7	6	2,300.00
31/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	502	1	1	1	2,300.00
31/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1080	1	1	1	0.00
31/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	289	0	0	0	2,300.00
31/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	347	0	0	0	0.00
31/12/2025	2040 On 04-February-27			Bond Future	9.21	98.3499	98.6554	98.3499	0.00
31/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	6668	6	7	6	0.00
31/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	1529	2	2	2	0.00
31/12/2025	2043 On 05-February-26			Bond Future	122.56	121.8492	122.5569	121.8492	0.00
31/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12897	12	13	12	0.00
31/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2043 On 07-May-26			Bond Future	124.79	124.0662	124.7868	124.0662	0.00
31/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	13087	12	13	12	0.00
31/12/2025	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
31/12/2025	2043 On 06-August-26			Bond Future	124.25	123.5115	124.2457	123.5115	0.00
31/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	13367	13	13	13	0.00
31/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
31/12/2025	2043 On 05-November-26			Bond Future	126.44	125.6937	126.4412	125.6937	0.00
31/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13606	13	14	13	0.00
31/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	5	0	0	0	0.00
31/12/2025	2043 On 04-February-27			Bond Future	125.78	125.0175	125.7788	125.0175	0.00
31/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	8368	8	8	8	0.00
31/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	219	0	0	0	0.00
31/12/2025	2044 On 05-February-26			Bond Future	9.20	96.1713	96.3473	96.1713	55,786.00
31/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	17195	17	17	17	0.00
31/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	16820	17	17	17	0.00
31/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	16505	16	17	16	0.00
31/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	15226	15	15	15	0.00
31/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	12908	13	13	13	9,000.00
31/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	6987	7	7	7	9,000.00
31/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	6462	6	6	6	0.00
31/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	15	0	0	0	0.00
31/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	10	0	0	0	0.00
31/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
31/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
31/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
31/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2044 On 07-May-26			Bond Future	9.25	97.8974	98.0767	97.8974	65,342.00
31/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	18141	18	18	18	0.00
31/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	6351	6	6	6	0.00
31/12/2025	2044 On 07-May-26		Call	Bond Future	1515.82	1.4568	1.5158	1.4568	0.00
31/12/2025	2044 On 07-May-26		Put	Bond Future	3439.11	3.5594	3.4391	3.5594	0.00
31/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	407	0	0	0	15,000.00
31/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	16	0	0	0	0.00
31/12/2025	2044 On 06-August-26			Bond Future	9.31	95.2961	95.4787	95.2961	7,681.00
31/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	21179	21	21	21	0.00
31/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	30	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
31/12/2025	2044 On 05-November-26			Bond Future	9.37	96.9569	97.1429	96.9569	0.00
31/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	14607	14	15	14	0.00
31/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	437	0	0	0	0.00
31/12/2025	2044 On 04-February-27			Bond Future	9.44	94.2542	94.4438	94.2542	0.00
31/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	7300	7	7	7	0.00
31/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	1625	2	2	2	0.00
31/12/2025	2046 On 05-February-26			Bond Future	141.24	141.1469	141.2448	141.1469	12,410.00
31/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19595	19	20	19	0.00
31/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2046 On 07-May-26			Bond Future	141.53	141.4286	141.5281	141.4286	5,789.00
31/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16578	16	17	16	0.00
31/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2046 On 06-August-26			Bond Future	144.14	144.0400	144.1416	144.0400	0.00
31/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21762	22	22	22	0.00
31/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2046 On 05-November-26			Bond Future	144.37	144.2640	144.3679	144.2640	0.00
31/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18888	19	19	19	0.00
31/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2046 On 04-February-27			Bond Future	146.90	146.7979	146.9041	146.7979	0.00
31/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15814	16	16	16	0.00
31/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2050 On 05-February-26			Bond Future	142.67	142.3113	142.6704	142.3113	11,546.00
31/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19850	19	20	19	0.00
31/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2050 On 07-May-26			Bond Future	145.27	144.9006	145.2663	144.9006	4,988.00
31/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	21196	21	21	21	0.00
31/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2050 On 06-August-26			Bond Future	145.51	145.1338	145.5065	145.1338	0.00
31/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	22236	22	22	22	0.00
31/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2050 On 05-November-26			Bond Future	148.08	147.6988	148.0786	147.6988	0.00
31/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	24239	24	24	24	0.00
31/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
31/12/2025	2050 On 04-February-27			Bond Future	148.20	147.8166	148.2036	147.8166	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
31/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	15814	15	16	15	0.00
31/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
31/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	AL37 On 05-February-26			Index Future	1269.38	1267.7850	1269.3800	1267.7850	0.00
31/12/2025	AL37 On 07-May-26			Index Future	1292.16	1290.5410	1292.1640	1290.5410	0.00
31/12/2025	AL37 On 06-August-26			Index Future	1315.46	1313.8090	1315.4630	1313.8090	0.00
31/12/2025	AL37 On 05-November-26			Index Future	1338.68	1336.9950	1338.6820	1336.9950	0.00
31/12/2025	AL37 On 04-February-27			Index Future	1361.92	1360.2040	1361.9240	1360.2040	0.00
31/12/2025	AL7T On 05-February-26			Index Future	1637.68	1635.4790	1637.6800	1635.4790	0.00
31/12/2025	AL7T On 07-May-26			Index Future	1667.08	1664.8350	1667.0750	1664.8350	0.00
31/12/2025	AL7T On 06-August-26			Index Future	1697.13	1694.8520	1697.1340	1694.8520	0.00
31/12/2025	AL7T On 05-November-26			Index Future	1727.09	1724.7630	1727.0900	1724.7630	0.00
31/12/2025	AL7T On 04-February-27			Index Future	1757.08	1754.7030	1757.0750	1754.7030	0.00
31/12/2025	ALBI On 05-February-26			Index Future	1379.43	1376.8860	1379.4280	1376.8860	79.00
31/12/2025	ALBI On 07-May-26			Index Future	1404.19	1401.6000	1404.1880	1401.6000	0.00
31/12/2025	ALBI On 06-August-26			Index Future	1429.51	1426.8700	1429.5060	1426.8700	0.00
31/12/2025	ALBI On 05-November-26			Index Future	1454.74	1452.0520	1454.7390	1452.0520	0.00
31/12/2025	ALBI On 04-February-27			Index Future	1480.00	1477.2580	1479.9950	1477.2580	0.00
31/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C010 On 21-December-25			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	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
31/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
31/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	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
31/12/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	ES33 On 05-February-26			Bond Future	8.71	96.3233	96.4338	96.3233	0.00
31/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	13238	13	13	13	0.00
31/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
31/12/2025	ES33 On 07-May-26			Bond Future	8.77	94.2824	94.3949	94.2824	0.00
31/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	13514	13	14	13	0.00
31/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
31/12/2025	ES33 On 06-August-26			Bond Future	8.83	96.0231	96.1377	96.0231	0.00
31/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	14269	14	14	14	0.00
31/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
31/12/2025	ES33 On 05-November-26			Bond Future	8.91	93.9276	94.0446	93.9276	0.00
31/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	8716	9	9	9	0.00
31/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
31/12/2025	ES33 On 04-February-27			Bond Future	9.00	95.5753	95.6947	95.5753	0.00
31/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	3198	3	3	3	0.00
31/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
31/12/2025	ES42 On 05-February-26			Bond Future	9.41	94.7736	95.0148	94.7736	0.00
31/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	16415	16	16	16	0.00
31/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
31/12/2025	ES42 On 07-May-26			Bond Future	9.47	92.2335	92.4791	92.2335	0.00
31/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	17838	18	18	18	0.00
31/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
31/12/2025	ES42 On 06-August-26			Bond Future	9.53	93.9361	94.1863	93.9361	0.00
31/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	19712	19	20	19	0.00
31/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
31/12/2025	ES42 On 05-November-26			Bond Future	9.60	91.3320	91.5869	91.3320	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
31/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	13622	13	14	13	0.00
31/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
31/12/2025	ES42 On 04-February-27			Bond Future	9.68	92.9326	93.1923	92.9326	0.00
31/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	4332	4	4	4	0.00
31/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
31/12/2025	GOVI On 05-February-26			GOVI	1353.79	1351.2730	1353.7930	1351.2730	606.00
31/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	2037930	201	204	201	0.00
31/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
31/12/2025	GOVI On 07-May-26			GOVI	1378.09	1375.5280	1378.0930	1375.5280	42.00
31/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	2010930	199	201	199	0.00
31/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
31/12/2025	GOVI On 06-August-26			GOVI	1402.94	1400.3280	1402.9410	1400.3280	0.00
31/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2139410	211	214	211	0.00
31/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
31/12/2025	GOVI On 05-November-26			GOVI	1427.70	1425.0420	1427.7040	1425.0420	0.00
31/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1507040	148	151	148	0.00
31/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
31/12/2025	GOVI On 04-February-27			GOVI	1452.49	1449.7790	1452.4920	1449.7790	0.00
31/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	834920	81	83	81	0.00
31/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
31/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/12/2025	I258 On 05-February-26			Bond Future	128.10	128.1044	128.0977	128.1044	0.00
31/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16448	16	16	16	0.00
31/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
31/12/2025	I258 On 07-May-26			Bond Future	130.43	130.4353	130.4284	130.4353	0.00
31/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16699	17	17	17	0.00
31/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
31/12/2025	I258 On 06-August-26			Bond Future	129.99	129.9983	129.9915	129.9983	0.00
31/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17051	17	17	17	0.00
31/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	9	0	0	0	0.00
31/12/2025	I258 On 05-November-26			Bond Future	132.29	132.2950	132.2886	132.2950	0.00
31/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17374	17	17	17	0.00
31/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	36	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
31/12/2025	I258 On 04-February-27			Bond Future	131.73	131.7348	131.7291	131.7348	0.00
31/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13164	13	13	13	0.00
31/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	335	0	0	0	0.00
31/12/2025	IGOV On 05-February-26			Index Future	433.82	433.5490	433.8240	433.5490	242.00
31/12/2025	IGOV On 07-May-26			Index Future	441.72	441.4380	441.7170	441.4380	8.00
31/12/2025	IGOV On 06-August-26			Index Future	449.79	449.5010	449.7860	449.5010	0.00
31/12/2025	IGOV On 05-November-26			Index Future	457.83	457.5370	457.8290	457.5370	0.00
31/12/2025	IGOV On 04-February-27			Index Future	465.88	465.5800	465.8780	465.5800	0.00
31/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
31/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
31/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
31/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
31/12/2025	R033 On 05-February-26			Bond Future	7.86	114.9874	115.1660	114.9874	13,083.00
31/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	13956	14	14	14	0.00
31/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R033 On 07-May-26			Bond Future	7.89	112.0090	112.1907	112.0090	0.00
31/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	12963	13	13	13	0.00
31/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	61	0	0	0	0.00
31/12/2025	R033 On 06-August-26			Bond Future	7.92	114.0499	114.2351	114.0499	0.00
31/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	12107	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
31/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	326	0	0	0	0.00
31/12/2025	R033 On 05-November-26			Bond Future	7.96	110.9986	111.1873	110.9986	0.00
31/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	7814	8	8	8	0.00
31/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	904	1	1	1	0.00
31/12/2025	R033 On 04-February-27			Bond Future	8.01	112.9204	113.1128	112.9204	0.00
31/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	5171	5	5	5	0.00
31/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	1989	2	2	2	0.00
31/12/2025	R035 On 05-February-26			Bond Future	8.21	108.0633	108.1650	108.0633	84,027.00
31/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	15070	15	15	15	0.00
31/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	13201	13	13	13	2,000.00
31/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	15856	16	16	16	2,000.00
31/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	23224	23	23	23	0.00
31/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	16168	16	16	16	0.00
31/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	17043	17	17	17	0.00
31/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	14435	14	14	14	0.00
31/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	11723	12	12	12	250.00
31/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	6446	6	6	6	0.00
31/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	4047	4	4	4	0.00
31/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	2795	3	3	3	350.00
31/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	5790	6	6	6	0.00
31/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	8729	9	9	9	0.00
31/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	1731	2	2	2	0.00
31/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	205	0	0	0	16,000.00
31/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
31/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	5	0	0	0	350.00
31/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	73	0	0	0	0.00
31/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	2	0	0	0	16,000.00
31/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	23	0	0	0	0.00
31/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
31/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
31/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
31/12/2025	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
31/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R035 On 07-May-26			Bond Future	8.25	105.5015	105.6051	105.5015	34,632.00
31/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	14950	15	15	15	0.00
31/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	13914	14	14	14	0.00
31/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	11261	11	11	11	0.00
31/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	8527	8	9	8	200.00
31/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	14174	14	14	14	0.00
31/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	11530	11	12	11	0.00
31/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	8803	9	9	9	350.00
31/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	13810	14	14	14	0.00
31/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	11152	11	11	11	0.00
31/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	8416	8	8	8	250.00
31/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	1456	1	1	1	1,000.00
31/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	3763	4	4	4	1,000.00
31/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	5979	6	6	6	0.00
31/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	178	0	0	0	1,000.00
31/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1194	1	1	1	0.00
31/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	410	0	0	0	0.00
31/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	30	0	0	0	250.00
31/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	76	0	0	0	0.00
31/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	10	0	0	0	250.00
31/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	26	0	0	0	350.00
31/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	66	0	0	0	0.00
31/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	8	0	0	0	350.00
31/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	29	0	0	0	200.00
31/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	73	0	0	0	0.00
31/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	10	0	0	0	200.00
31/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	5	0	0	0	0.00
31/12/2025	R035 On 06-August-26			Bond Future	8.29	107.4241	107.5297	107.4241	56.00
31/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	15474	15	15	15	0.00
31/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	11232	11	11	11	0.00
31/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	8626	9	9	9	0.00
31/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	10765	11	11	11	0.00
31/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	8156	8	8	8	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
31/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1777	2	2	2	1,000.00
31/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	3893	4	4	4	1,000.00
31/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	6907	7	7	7	0.00
31/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	8574	8	9	8	0.00
31/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	5978	6	6	6	0.00
31/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	3518	3	4	3	350.00
31/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	6029	6	6	6	250.00
31/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	5570	5	6	5	200.00
31/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	465	0	0	0	350.00
31/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	940	1	1	1	0.00
31/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	237	0	0	0	350.00
31/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	365	0	0	0	1,000.00
31/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	838	1	1	1	0.00
31/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	1751	2	2	2	0.00
31/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	264	0	0	0	200.00
31/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	520	1	1	1	0.00
31/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	137	0	0	0	200.00
31/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	234	0	0	0	250.00
31/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	459	0	0	0	0.00
31/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	122	0	0	0	250.00
31/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	25	0	0	0	0.00
31/12/2025	R035 On 05-November-26			Bond Future	8.34	104.7980	104.9057	104.7980	0.00
31/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	9902	10	10	10	0.00
31/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	8756	9	9	9	0.00
31/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	6298	6	6	6	0.00
31/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3974	4	4	4	200.00
31/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	687	1	1	1	200.00
31/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1221	1	1	1	0.00
31/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	392	0	0	0	200.00
31/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	304	0	0	0	0.00
31/12/2025	R035 On 04-February-27			Bond Future	8.40	106.6136	106.7235	106.6136	0.00
31/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	4768	5	5	5	0.00
31/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1189	1	1	1	0.00
31/12/2025	R038 On 05-February-26			Bond Future	8.72	119.7123	119.8837	119.7123	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
31/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	19598	19	20	19	0.00
31/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R038 On 07-May-26			Bond Future	8.77	116.3775	116.5519	116.3775	2,395.00
31/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	18710	19	19	19	0.00
31/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	8	0	0	0	0.00
31/12/2025	R038 On 06-August-26			Bond Future	8.83	118.4980	118.6757	118.4980	0.00
31/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	20350	20	20	20	0.00
31/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	31	0	0	0	0.00
31/12/2025	R038 On 05-November-26			Bond Future	8.89	115.0831	115.2643	115.0831	0.00
31/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	13379	13	13	13	0.00
31/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	321	0	0	0	0.00
31/12/2025	R038 On 04-February-27			Bond Future	8.96	117.0754	117.2601	117.0754	0.00
31/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	6467	6	6	6	0.00
31/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	1732	2	2	2	0.00
31/12/2025	R053 On 05-February-26			Bond Future	8.98	130.5455	130.9891	130.5455	34,001.00
31/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	25655	25	26	25	0.00
31/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R053 On 07-May-26			Bond Future	9.02	127.0281	127.4796	127.0281	14,035.00
31/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	26719	26	27	26	0.00
31/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	15	0	0	0	0.00
31/12/2025	R053 On 06-August-26			Bond Future	9.07	129.3427	129.8026	129.3427	0.00
31/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	30726	30	31	30	0.00
31/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	35	0	0	0	0.00
31/12/2025	R053 On 05-November-26			Bond Future	9.11	125.7389	126.2071	125.7389	0.00
31/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	21968	22	22	22	0.00
31/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	537	1	1	1	0.00
31/12/2025	R053 On 04-February-27			Bond Future	9.17	127.9158	128.3926	127.9158	0.00
31/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	11206	11	11	11	0.00
31/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2087	2	2	2	0.00
31/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
31/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	49	0	0	0	0.00
31/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	49	0	0	0	0.00
31/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
31/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	93	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
31/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	93	0	0	0	0.00
31/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
31/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	83	0	0	0	0.00
31/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	83	0	0	0	0.00
31/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
31/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	49	0	0	0	0.00
31/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	49	0	0	0	0.00
31/12/2025	R202 On 05-February-26			Bond Future	293.60	293.6173	293.6029	293.6173	565.00
31/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15783	16	16	16	0.00
31/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R202 On 07-May-26			Bond Future	298.94	298.9595	298.9450	298.9595	460.00
31/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21395	21	21	21	0.00
31/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R202 On 06-August-26			Bond Future	299.07	299.0804	299.0662	299.0804	0.00
31/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20206	20	20	20	0.00
31/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R202 On 05-November-26			Bond Future	304.35	304.3667	304.3530	304.3667	0.00
31/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23893	24	24	24	0.00
31/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R202 On 04-February-27			Bond Future	304.22	304.2344	304.2217	304.2344	0.00
31/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9492	10	9	10	0.00
31/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R209 On 05-February-26			Bond Future	8.40	87.6575	87.7839	87.6575	34,901.00
31/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	13772	14	14	14	0.00
31/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R209 On 07-May-26			Bond Future	8.44	86.0800	86.2086	86.0800	6,551.00
31/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	14044	14	14	14	0.00
31/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	5	0	0	0	0.00
31/12/2025	R209 On 06-August-26			Bond Future	8.48	87.6486	87.7796	87.6486	3,673.00
31/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	15133	15	15	15	0.00
31/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	20	0	0	0	0.00
31/12/2025	R209 On 05-November-26			Bond Future	8.53	86.0272	86.1608	86.0272	0.00
31/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	9852	10	10	10	0.00
31/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	278	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
31/12/2025	R209 On 04-February-27			Bond Future	8.59	87.5175	87.6536	87.5175	0.00
31/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4984	5	5	5	0.00
31/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1185	1	1	1	0.00
31/12/2025	R210 On 05-February-26			Bond Future	258.09	258.1022	258.0900	258.1022	534.00
31/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	4990	5	5	5	0.00
31/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R210 On 07-May-26			Bond Future	259.32	259.3322	259.3198	259.3322	918.00
31/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	3920	4	4	4	0.00
31/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R210 On 06-August-26			Bond Future	264.11	264.1204	264.1082	264.1204	0.00
31/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4268	4	4	4	0.00
31/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R210 On 05-November-26			Bond Future	265.26	265.2693	265.2577	265.2693	0.00
31/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	11928	12	12	12	0.00
31/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R210 On 04-February-27			Bond Future	269.92	269.9296	269.9186	269.9296	0.00
31/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	3889	4	4	4	0.00
31/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R213 On 05-February-26			Bond Future	7.53	100.8292	100.9556	100.8292	18,735.00
31/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	9085	9	9	9	0.00
31/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R213 On 07-May-26			Bond Future	7.54	99.0886	99.2173	99.0886	65,316.00
31/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	8381	8	8	8	0.00
31/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	8	0	0	0	0.00
31/12/2025	R213 On 06-August-26			Bond Future	7.56	100.8943	101.0255	100.8943	0.00
31/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	7661	8	8	8	0.00
31/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	52	0	0	0	0.00
31/12/2025	R213 On 05-November-26			Bond Future	7.59	99.1052	99.2390	99.1052	0.00
31/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	4368	4	4	4	0.00
31/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	318	0	0	0	0.00
31/12/2025	R213 On 04-February-27			Bond Future	7.63	100.8228	100.9592	100.8228	0.00
31/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	2446	2	2	2	0.00
31/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	744	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
31/12/2025	R214 On 05-February-26			Bond Future	9.02	82.2025	82.4171	82.2025	11,294.00
31/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	13642	13	14	13	0.00
31/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R214 On 07-May-26			Bond Future	9.06	80.3812	80.5996	80.3812	30,864.00
31/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	14670	14	15	14	0.00
31/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	14	0	0	0	0.00
31/12/2025	R214 On 06-August-26			Bond Future	9.11	81.8459	82.0684	81.8459	0.00
31/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	16479	16	16	16	0.00
31/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	36	0	0	0	0.00
31/12/2025	R214 On 05-November-26			Bond Future	9.17	79.9779	80.2045	79.9779	0.00
31/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	11198	11	11	11	0.00
31/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	345	0	0	0	0.00
31/12/2025	R214 On 04-February-27			Bond Future	9.24	81.3636	81.5944	81.3636	0.00
31/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	5643	5	6	5	0.00
31/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1440	2	1	2	0.00
31/12/2025	R248 On 05-February-26			Bond Future	9.14	99.9262	100.2544	99.9262	243,327.00
31/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	17947	18	18	18	0.00
31/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	7388	7	7	7	0.00
31/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	11098	11	11	11	0.00
31/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	3398	3	3	3	0.00
31/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	4579	4	5	4	12,500.00
31/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	227	0	0	0	1,940.00
31/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	2647	2	3	2	1,940.00
31/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	6589	6	7	6	0.00
31/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	29	0	0	0	1,940.00
31/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	321	0	0	0	0.00
31/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	2466	3	2	3	0.00
31/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	97	0	0	0	0.00
31/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	18	0	0	0	0.00
31/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	199	0	0	0	0.00
31/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	2	0	0	0	0.00
31/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R248 On 07-May-26			Bond Future	9.19	97.2819	97.6159	97.2819	44,331.00
31/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	19153	19	19	19	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
31/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	18	0	0	0	0.00
31/12/2025	R248 On 06-August-26			Bond Future	9.24	99.0546	99.3949	99.0546	0.00
31/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	22578	22	23	22	0.00
31/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	32	0	0	0	0.00
31/12/2025	R248 On 05-November-26			Bond Future	9.29	96.3458	96.6923	96.3458	0.00
31/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	15889	16	16	16	0.00
31/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	421	0	0	0	0.00
31/12/2025	R248 On 04-February-27			Bond Future	9.36	98.0147	98.3675	98.0147	0.00
31/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	8051	8	8	8	0.00
31/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	1824	2	2	2	0.00
31/12/2025	R2R9 On 05-February-26			Bond Future	8.89	111.0297	111.1574	111.0297	0.00
31/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	98167	98	98	98	0.00
31/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R2R9 On 07-May-26			Bond Future	8.94	108.0442	108.1742	108.0442	0.00
31/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	97324	97	97	97	0.00
31/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R2R9 On 06-August-26			Bond Future	9.00	110.0129	110.1454	110.0129	0.00
31/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	97026	97	97	97	0.00
31/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R2R9 On 05-November-26			Bond Future	9.06	106.9542	107.0892	106.9542	0.00
31/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	96119	96	96	96	0.00
31/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R2R9 On 04-February-27			Bond Future	9.13	108.8058	108.9436	108.8058	0.00
31/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	6696	7	7	7	0.00
31/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1205	1	1	1	0.00
31/12/2025	R4R2 On 05-February-26			Bond Future	9.09	112.0531	112.3292	112.0531	1,937.00
31/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	99054	99	99	99	0.00
31/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R4R2 On 07-May-26			Bond Future	9.15	108.9599	109.2410	108.9599	0.00
31/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	98152	98	98	98	0.00
31/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R4R2 On 06-August-26			Bond Future	9.20	110.9454	111.2317	110.9454	0.00
31/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	97814	98	98	98	0.00
31/12/2025	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
31/12/2025	R4R2 On 05-November-26			Bond Future	9.27	107.7768	108.0684	107.7768	0.00
31/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	96846	97	97	97	0.00
31/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
31/12/2025	R4R2 On 04-February-27			Bond Future	9.34	109.6426	109.9396	109.6426	0.00
31/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	7621	7	8	7	0.00
31/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1290	1	1	1	0.00
31/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00