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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/11/2024 TO: 27/11/2024

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | 2029 On 06-February-25 | | | Bond Future | 134.92 | 134.9455 | 134.9179 | 134.9455 | 8,604.00 |
| 27/11/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 2518 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2029 On 08-May-25 | | | Bond Future | 136.31 | 136.3376 | 136.3102 | 136.3376 | 728.00 |
| 27/11/2024 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 1540 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2029 On 07-August-25 | | | Bond Future | 139.06 | 139.0876 | 139.0615 | 139.0876 | 0.00 |
| 27/11/2024 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 1651 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2029 On 06-November-25 | | | Bond Future | 140.37 | 140.3979 | 140.3731 | 140.3979 | 0.00 |
| 27/11/2024 | 2029 On 06-November-25 | 139.79 | Call | Bond Future | 583 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | 2029 On 06-November-25 | 139.79 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | 2029 On 05-February-26 | | | Bond Future | 142.82 | 142.8425 | 142.8206 | 142.8425 | 0.00 |
| 27/11/2024 | 2029 On 05-February-26 | 140.11 | Call | Bond Future | 2711 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | 2029 On 05-February-26 | 140.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2030 On 06-February-25 | | | Bond Future | 9.03 | 96.0957 | 96.2018 | 96.0957 | 167,453.00 |
| 27/11/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 6114 | 6 | 6 | 6 | 0.00 |
| 27/11/2024 | 2030 On 06-February-25 | 8.68 | Call | Bond Future | 462 | 0 | 0 | 0 | 800.00 |
| 27/11/2024 | 2030 On 06-February-25 | 9.18 | Call | Bond Future | 1332 | 1 | 1 | 1 | 800.00 |
| 27/11/2024 | 2030 On 06-February-25 | 9.69 | Call | Bond Future | 2748 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | 2030 On 06-February-25 | 9.69 | Put | Bond Future | 241 | 0 | 0 | 0 | 800.00 |
| 27/11/2024 | 2030 On 06-February-25 | 9.18 | Put | Bond Future | 743 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | 2030 On 06-February-25 | 8.68 | Put | Bond Future | 1800 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2030 On 08-May-25 | | | Bond Future | 9.08 | 98.0698 | 98.1786 | 98.0698 | 0.00 |
| 27/11/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 3578 | 3 | 4 | 3 | 0.00 |
| 27/11/2024 | 2030 On 08-May-25 | 8.95 | Call | Bond Future | 1240 | 1 | 1 | 1 | 1,320.00 |
| 27/11/2024 | 2030 On 08-May-25 | 9.45 | Call | Bond Future | 2296 | 2 | 2 | 2 | 680.00 |
| 27/11/2024 | 2030 On 08-May-25 | 8.68 | Call | Bond Future | 825 | 1 | 1 | 1 | 800.00 |
| 27/11/2024 | 2030 On 08-May-25 | 9.18 | Call | Bond Future | 1683 | 2 | 2 | 2 | 800.00 |
| 27/11/2024 | 2030 On 08-May-25 | 9.99 | Call | Bond Future | 3751 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 9621 | 10 | 10 | 10 | 0.00 |
| 27/11/2024 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 4709 | 5 | 5 | 5 | 1,640.00 |
| 27/11/2024 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 10952 | 11 | 11 | 11 | 0.00 |
| 27/11/2024 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 5895 | 6 | 6 | 6 | 2,280.00 |
| 27/11/2024 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 7 | 0 | 0 | 0 | 2,280.00 |
| 27/11/2024 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 176 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 19 | 0 | 0 | 0 | 1,640.00 |
| 27/11/2024 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2030 On 08-May-25 | 9.99 | Put | Bond Future | 458 | 0 | 0 | 0 | 800.00 |
| 27/11/2024 | 2030 On 08-May-25 | 9.18 | Put | Bond Future | 1299 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | 2030 On 08-May-25 | 8.68 | Put | Bond Future | 2292 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2030 On 08-May-25 | 8.95 | Put | Bond Future | 1702 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2030 On 08-May-25 | 9.45 | Put | Bond Future | 930 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 497 | 1 | 0 | 1 | 0.00 |
| 27/11/2024 | 2030 On 07-August-25 | | | Bond Future | 9.15 | 96.0137 | 96.1260 | 96.0137 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 6865 | 7 | 7 | 7 | 0.00 |
| 27/11/2024 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 9831 | 10 | 10 | 10 | 0.00 |
| 27/11/2024 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 5057 | 5 | 5 | 5 | 1,054.00 |
| 27/11/2024 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 61 | 0 | 0 | 0 | 1,054.00 |
| 27/11/2024 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 516 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 270 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2030 On 06-November-25 | | | Bond Future | 9.23 | 97.8857 | 98.0016 | 97.8857 | 0.00 |
| 27/11/2024 | 2030 On 06-November-25 | 9.54 | Call | Bond Future | 2610 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | 2030 On 06-November-25 | 9.54 | Put | Bond Future | 1575 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2030 On 05-February-26 | | | Bond Future | 9.40 | 95.5531 | 95.6735 | 95.5531 | 0.00 |
| 27/11/2024 | 2030 On 05-February-26 | 9.49 | Call | Bond Future | 2357 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2030 On 05-February-26 | 9.49 | Put | Bond Future | 2062 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2032 On 06-February-25 | | | Bond Future | 9.67 | 95.7634 | 95.8242 | 95.7634 | 114,016.00 |
| 27/11/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 9292 | 9 | 9 | 9 | 0.00 |
| 27/11/2024 | 2032 On 06-February-25 | 9.42 | Call | Bond Future | 721 | 1 | 1 | 1 | 800.00 |
| 27/11/2024 | 2032 On 06-February-25 | 9.92 | Call | Bond Future | 2004 | 2 | 2 | 2 | 800.00 |
| 27/11/2024 | 2032 On 06-February-25 | 10.61 | Call | Bond Future | 4605 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | 2032 On 06-February-25 | 10.61 | Put | Bond Future | 195 | 0 | 0 | 0 | 800.00 |
| 27/11/2024 | 2032 On 06-February-25 | 9.92 | Put | Bond Future | 803 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | 2032 On 06-February-25 | 9.42 | Put | Bond Future | 1937 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2032 On 08-May-25 | | | Bond Future | 9.73 | 93.5657 | 93.6284 | 93.5657 | 37,405.00 |
| 27/11/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 5762 | 6 | 6 | 6 | 0.00 |
| 27/11/2024 | 2032 On 08-May-25 | 9.92 | Call | Bond Future | 2407 | 2 | 2 | 2 | 800.00 |
| 27/11/2024 | 2032 On 08-May-25 | 10.97 | Call | Bond Future | 5990 | 6 | 6 | 6 | 0.00 |
| 27/11/2024 | 2032 On 08-May-25 | 9.42 | Call | Bond Future | 1227 | 1 | 1 | 1 | 800.00 |
| 27/11/2024 | 2032 On 08-May-25 | 9.92 | Put | Bond Future | 1541 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2032 On 08-May-25 | 10.97 | Put | Bond Future | 405 | 0 | 0 | 0 | 800.00 |
| 27/11/2024 | 2032 On 08-May-25 | 9.42 | Put | Bond Future | 2722 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2032 On 07-August-25 | | | Bond Future | 9.82 | 95.4296 | 95.4948 | 95.4296 | 0.00 |
| 27/11/2024 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 9647 | 10 | 10 | 10 | 0.00 |
| 27/11/2024 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2032 On 06-November-25 | | | Bond Future | 9.91 | 93.1291 | 93.1968 | 93.1291 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | 2032 On 06-November-25 | 10.42 | Call | Bond Future | 4199 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | 2032 On 06-November-25 | 10.42 | Put | Bond Future | 1998 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2032 On 05-February-26 | | | Bond Future | 10.08 | 94.7186 | 94.7900 | 94.7186 | 0.00 |
| 27/11/2024 | 2032 On 05-February-26 | 10.16 | Call | Bond Future | 3367 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | 2032 On 05-February-26 | 10.16 | Put | Bond Future | 3007 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | 2033 On 06-February-25 | | | Bond Future | 128.89 | 128.9118 | 128.8880 | 128.9118 | 6,315.00 |
| 27/11/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 3948 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2033 On 08-May-25 | | | Bond Future | 130.06 | 130.0791 | 130.0556 | 130.0791 | 5,288.00 |
| 27/11/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 564 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | 2033 On 07-August-25 | | | Bond Future | 132.68 | 132.7030 | 132.6807 | 132.7030 | 0.00 |
| 27/11/2024 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 4031 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2033 On 06-November-25 | | | Bond Future | 133.77 | 133.7862 | 133.7650 | 133.7862 | 0.00 |
| 27/11/2024 | 2033 On 06-November-25 | 133.14 | Call | Bond Future | 625 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | 2033 On 06-November-25 | 133.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2033 On 05-February-26 | | | Bond Future | 136.10 | 136.1157 | 136.0976 | 136.1157 | 0.00 |
| 27/11/2024 | 2033 On 05-February-26 | 132.88 | Call | Bond Future | 3218 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | 2033 On 05-February-26 | 132.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2037 On 06-February-25 | | | Bond Future | 10.66 | 85.8692 | 85.8236 | 85.8692 | 166,143.00 |
| 27/11/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 11379 | 11 | 11 | 11 | 0.00 |
| 27/11/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2037 On 08-May-25 | | | Bond Future | 10.75 | 87.6330 | 87.5870 | 87.6330 | 3,975.00 |
| 27/11/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 8666 | 9 | 9 | 9 | 0.00 |
| 27/11/2024 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 13648 | 14 | 14 | 14 | 7,500.00 |
| 27/11/2024 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 10042 | 10 | 10 | 10 | 15,000.00 |
| 27/11/2024 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 13425 | 13 | 13 | 13 | 7,500.00 |
| 27/11/2024 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 91 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 430 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2037 On 07-August-25 | | | Bond Future | 10.85 | 85.1181 | 85.0723 | 85.1181 | 15.00 |
| 27/11/2024 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 11743 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | 2037 On 07-August-25 | 12.17 | Call | Bond Future | 8187 | 8 | 8 | 8 | 0.00 |
| 27/11/2024 | 2037 On 07-August-25 | 11.42 | Call | Bond Future | 5172 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | 2037 On 07-August-25 | 10.55 | Call | Bond Future | 2336 | 2 | 2 | 2 | 2,341.00 |
| 27/11/2024 | 2037 On 07-August-25 | 10.64 | Call | Bond Future | 2581 | 3 | 3 | 3 | 200.00 |
| 27/11/2024 | 2037 On 07-August-25 | 11.82 | Call | Bond Future | 6741 | 7 | 7 | 7 | 0.00 |
| 27/11/2024 | 2037 On 07-August-25 | 11.07 | Call | Bond Future | 3913 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | 2037 On 07-August-25 | 10.34 | Call | Bond Future | 1820 | 2 | 2 | 2 | 2,541.00 |
| 27/11/2024 | 2037 On 07-August-25 | 11.07 | Put | Bond Future | 2644 | 3 | 3 | 3 | 2,541.00 |
| 27/11/2024 | 2037 On 07-August-25 | 10.34 | Put | Bond Future | 4824 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | 2037 On 07-August-25 | 11.82 | Put | Bond Future | 1377 | 1 | 1 | 1 | 2,541.00 |
| 27/11/2024 | 2037 On 07-August-25 | 10.64 | Put | Bond Future | 3792 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | 2037 On 07-August-25 | 11.42 | Put | Bond Future | 1956 | 2 | 2 | 2 | 2,541.00 |
| 27/11/2024 | 2037 On 07-August-25 | 10.55 | Put | Bond Future | 4080 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | 2037 On 07-August-25 | 12.17 | Put | Bond Future | 1009 | 1 | 1 | 1 | 2,541.00 |
| 27/11/2024 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 443 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2037 On 06-November-25 | | | Bond Future | 10.95 | 86.7767 | 86.7312 | 86.7767 | 0.00 |
| 27/11/2024 | 2037 On 06-November-25 | 11.63 | Call | Bond Future | 6165 | 6 | 6 | 6 | 0.00 |
| 27/11/2024 | 2037 On 06-November-25 | 11.63 | Put | Bond Future | 2440 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2037 On 05-February-26 | | | Bond Future | 11.10 | 84.0013 | 83.9574 | 84.0013 | 0.00 |
| 27/11/2024 | 2037 On 05-February-26 | 11.20 | Call | Bond Future | 4649 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | 2037 On 05-February-26 | 11.20 | Put | Bond Future | 4105 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | 2038 On 06-February-25 | | | Bond Future | 139.41 | 138.6740 | 139.4056 | 138.6740 | 2,650.00 |
| 27/11/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 4176 | 3 | 4 | 3 | 0.00 |
| 27/11/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2038 On 08-May-25 | | | Bond Future | 142.30 | 141.5565 | 142.3042 | 141.5565 | 480.00 |
| 27/11/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 2624 | 2 | 3 | 2 | 0.00 |
| 27/11/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2038 On 07-August-25 | | | Bond Future | 143.04 | 142.2789 | 143.0436 | 142.2789 | 0.00 |
| 27/11/2024 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 3484 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2038 On 06-November-25 | | | Bond Future | 145.87 | 145.0899 | 145.8715 | 145.0899 | 0.00 |
| 27/11/2024 | 2038 On 06-November-25 | 143.88 | Call | Bond Future | 1991 | 1 | 2 | 1 | 0.00 |
| 27/11/2024 | 2038 On 06-November-25 | 143.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2038 On 05-February-26 | | | Bond Future | 146.24 | 145.4459 | 146.2447 | 145.4459 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | 2038 On 05-February-26 | 143.20 | Call | Bond Future | 3045 | 2 | 3 | 2 | 0.00 |
| 27/11/2024 | 2038 On 05-February-26 | 143.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2040 On 06-February-25 | | | Bond Future | 10.95 | 86.0538 | 86.0386 | 86.0538 | 68,449.00 |
| 27/11/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 11639 | 12 | 12 | 12 | 0.00 |
| 27/11/2024 | 2040 On 06-February-25 | 11.00 | Call | Bond Future | 1935 | 2 | 2 | 2 | 780.00 |
| 27/11/2024 | 2040 On 06-February-25 | 11.70 | Call | Bond Future | 5065 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | 2040 On 06-February-25 | 12.20 | Call | Bond Future | 7690 | 8 | 8 | 8 | 0.00 |
| 27/11/2024 | 2040 On 06-February-25 | 12.20 | Put | Bond Future | 143 | 0 | 0 | 0 | 780.00 |
| 27/11/2024 | 2040 On 06-February-25 | 11.70 | Put | Bond Future | 422 | 0 | 0 | 0 | 780.00 |
| 27/11/2024 | 2040 On 06-February-25 | 11.00 | Put | Bond Future | 1642 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2040 On 08-May-25 | | | Bond Future | 11.04 | 87.8214 | 87.8064 | 87.8214 | 3,900.00 |
| 27/11/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 9752 | 10 | 10 | 10 | 0.00 |
| 27/11/2024 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 10334 | 10 | 10 | 10 | 15,000.00 |
| 27/11/2024 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 13567 | 14 | 14 | 14 | 7,500.00 |
| 27/11/2024 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 13894 | 14 | 14 | 14 | 7,500.00 |
| 27/11/2024 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 387 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 445 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2040 On 07-August-25 | | | Bond Future | 11.15 | 85.0595 | 85.0453 | 85.0595 | 16.00 |
| 27/11/2024 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 12538 | 13 | 13 | 13 | 0.00 |
| 27/11/2024 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 515 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | 2040 On 06-November-25 | | | Bond Future | 11.25 | 86.7166 | 86.7034 | 86.7166 | 0.00 |
| 27/11/2024 | 2040 On 06-November-25 | 11.84 | Call | Bond Future | 6406 | 6 | 6 | 6 | 0.00 |
| 27/11/2024 | 2040 On 06-November-25 | 11.84 | Put | Bond Future | 2876 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | 2040 On 05-February-26 | | | Bond Future | 11.40 | 83.6890 | 83.6779 | 83.6890 | 0.00 |
| 27/11/2024 | 2040 On 05-February-26 | 11.49 | Call | Bond Future | 5013 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | 2040 On 05-February-26 | 11.49 | Put | Bond Future | 4456 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | 2044 On 06-February-25 | | | Bond Future | 11.06 | 82.2572 | 82.0681 | 82.2572 | 70,208.00 |
| 27/11/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 11643 | 12 | 12 | 12 | 0.00 |
| 27/11/2024 | 2044 On 06-February-25 | 11.50 | Call | Bond Future | 3699 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | 2044 On 06-February-25 | 11.15 | Call | Bond Future | 2191 | 2 | 2 | 2 | 8,825.00 |
| 27/11/2024 | 2044 On 06-February-25 | 12.00 | Call | Bond Future | 6233 | 6 | 6 | 6 | 422.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | 2044 On 06-February-25 | 13.75 | Call | Bond Future | 15259 | 15 | 15 | 15 | 0.00 |
| 27/11/2024 | 2044 On 06-February-25 | 12.50 | Call | Bond Future | 8908 | 9 | 9 | 9 | 422.00 |
| 27/11/2024 | 2044 On 06-February-25 | 10.65 | Call | Bond Future | 723 | 1 | 1 | 1 | 8,825.00 |
| 27/11/2024 | 2044 On 06-February-25 | 12.00 | Put | Bond Future | 310 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2044 On 06-February-25 | 13.75 | Put | Bond Future | 3 | 0 | 0 | 0 | 422.00 |
| 27/11/2024 | 2044 On 06-February-25 | 12.50 | Put | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2044 On 06-February-25 | 10.65 | Put | Bond Future | 3566 | 3 | 4 | 3 | 0.00 |
| 27/11/2024 | 2044 On 06-February-25 | 11.50 | Put | Bond Future | 844 | 1 | 1 | 1 | 8,825.00 |
| 27/11/2024 | 2044 On 06-February-25 | 11.15 | Put | Bond Future | 1606 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2044 On 08-May-25 | | | Bond Future | 11.15 | 83.9468 | 83.7542 | 83.9468 | 8,697.00 |
| 27/11/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 9886 | 10 | 10 | 10 | 0.00 |
| 27/11/2024 | 2044 On 08-May-25 | 12.40 | Call | Bond Future | 8324 | 8 | 8 | 8 | 0.00 |
| 27/11/2024 | 2044 On 08-May-25 | 11.65 | Call | Bond Future | 4814 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | 2044 On 08-May-25 | 10.92 | Call | Bond Future | 2064 | 2 | 2 | 2 | 2,490.00 |
| 27/11/2024 | 2044 On 08-May-25 | | Call | Bond Future | 24.96 | 0.0279 | 0.0250 | 0.0279 | 0.00 |
| 27/11/2024 | 2044 On 08-May-25 | | Put | Bond Future | 16270.72 | 16.0811 | 16.2707 | 16.0811 | 0.00 |
| 27/11/2024 | 2044 On 08-May-25 | 11.65 | Put | Bond Future | 1591 | 2 | 2 | 2 | 2,490.00 |
| 27/11/2024 | 2044 On 08-May-25 | 10.92 | Put | Bond Future | 3591 | 3 | 4 | 3 | 0.00 |
| 27/11/2024 | 2044 On 08-May-25 | 12.40 | Put | Bond Future | 664 | 1 | 1 | 1 | 2,490.00 |
| 27/11/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 456 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2044 On 07-August-25 | | | Bond Future | 11.24 | 81.2329 | 81.0377 | 81.2329 | 0.00 |
| 27/11/2024 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 12581 | 13 | 13 | 13 | 0.00 |
| 27/11/2024 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 581 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | 2044 On 06-November-25 | | | Bond Future | 11.34 | 82.8155 | 82.6175 | 82.8155 | 0.00 |
| 27/11/2024 | 2044 On 06-November-25 | 11.88 | Call | Bond Future | 6371 | 7 | 6 | 7 | 0.00 |
| 27/11/2024 | 2044 On 06-November-25 | 11.88 | Put | Bond Future | 3042 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | 2044 On 05-February-26 | | | Bond Future | 11.48 | 79.8462 | 79.6471 | 79.8462 | 0.00 |
| 27/11/2024 | 2044 On 05-February-26 | 11.56 | Call | Bond Future | 5197 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | 2044 On 05-February-26 | 11.56 | Put | Bond Future | 4703 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | 2046 On 06-February-25 | | | Bond Future | 121.82 | 121.3868 | 121.8199 | 121.3868 | 18,479.00 |
| 27/11/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 7810 | 7 | 8 | 7 | 0.00 |
| 27/11/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2046 On 08-May-25 | | | Bond Future | 122.13 | 121.6896 | 122.1323 | 121.6896 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 162 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2046 On 07-August-25 | | | Bond Future | 124.60 | 124.1436 | 124.5968 | 124.1436 | 0.00 |
| 27/11/2024 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 5907 | 5 | 6 | 5 | 0.00 |
| 27/11/2024 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2046 On 06-November-25 | | | Bond Future | 124.80 | 124.3355 | 124.7992 | 124.3355 | 0.00 |
| 27/11/2024 | 2046 On 06-November-25 | 125.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2046 On 06-November-25 | 125.41 | Put | Bond Future | 611 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | 2046 On 05-February-26 | | | Bond Future | 126.97 | 126.4965 | 126.9716 | 126.4965 | 0.00 |
| 27/11/2024 | 2046 On 05-February-26 | 121.65 | Call | Bond Future | 5322 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | 2046 On 05-February-26 | 121.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2050 On 06-February-25 | | | Bond Future | 120.24 | 120.6743 | 120.2433 | 120.6743 | 16,403.00 |
| 27/11/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 4643 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2050 On 08-May-25 | | | Bond Future | 122.74 | 123.1826 | 122.7436 | 123.1826 | 0.00 |
| 27/11/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 1584 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2050 On 07-August-25 | | | Bond Future | 122.84 | 123.2907 | 122.8444 | 123.2907 | 0.00 |
| 27/11/2024 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 2954 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2050 On 06-November-25 | | | Bond Future | 125.27 | 125.7264 | 125.2729 | 125.7264 | 0.00 |
| 27/11/2024 | 2050 On 06-November-25 | 124.42 | Call | Bond Future | 853 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | 2050 On 06-November-25 | 124.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 2050 On 05-February-26 | | | Bond Future | 125.04 | 125.4970 | 125.0386 | 125.4970 | 0.00 |
| 27/11/2024 | 2050 On 05-February-26 | 122.82 | Call | Bond Future | 2219 | 3 | 2 | 3 | 0.00 |
| 27/11/2024 | 2050 On 05-February-26 | 122.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | AL37 On 06-February-25 | | | Index Future | 1075.89 | 1074.8900 | 1075.8860 | 1074.8900 | 0.00 |
| 27/11/2024 | AL37 On 08-May-25 | | | Index Future | 1098.00 | 1096.9800 | 1097.9990 | 1096.9800 | 0.00 |
| 27/11/2024 | AL37 On 07-August-25 | | | Index Future | 1119.91 | 1118.8690 | 1119.9120 | 1118.8690 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | AL37 On 06-November-25 | | | Index Future | 1141.83 | 1140.7570 | 1141.8260 | 1140.7570 | 0.00 |
| 27/11/2024 | AL37 On 05-February-26 | | | Index Future | 1161.53 | 1160.4350 | 1161.5310 | 1160.4350 | 0.00 |
| 27/11/2024 | AL7T On 06-February-25 | | | Index Future | 1298.63 | 1298.7290 | 1298.6320 | 1298.7290 | 0.00 |
| 27/11/2024 | AL7T On 08-May-25 | | | Index Future | 1325.32 | 1325.4200 | 1325.3230 | 1325.4200 | 0.00 |
| 27/11/2024 | AL7T On 07-August-25 | | | Index Future | 1351.77 | 1351.8660 | 1351.7740 | 1351.8660 | 0.00 |
| 27/11/2024 | AL7T On 06-November-25 | | | Index Future | 1378.22 | 1378.3130 | 1378.2240 | 1378.3130 | 0.00 |
| 27/11/2024 | AL7T On 05-February-26 | | | Index Future | 1402.01 | 1402.0880 | 1402.0090 | 1402.0880 | 0.00 |
| 27/11/2024 | ALBI On 06-February-25 | | | Index Future | 1118.04 | 1118.5740 | 1118.0390 | 1118.5740 | 98.00 |
| 27/11/2024 | ALBI On 08-May-25 | | | Index Future | 1141.02 | 1141.5610 | 1141.0190 | 1141.5610 | 0.00 |
| 27/11/2024 | ALBI On 07-August-25 | | | Index Future | 1163.79 | 1164.3400 | 1163.7910 | 1164.3400 | 0.00 |
| 27/11/2024 | ALBI On 06-November-25 | | | Index Future | 1186.56 | 1187.1180 | 1186.5630 | 1187.1180 | 0.00 |
| 27/11/2024 | ALBI On 05-February-26 | | | Index Future | 1207.04 | 1207.5950 | 1207.0410 | 1207.5950 | 0.00 |
| 27/11/2024 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 27/11/2024 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 27/11/2024 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | CR33 On 31-March-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | CR38 On 31-March-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | ES33 On 06-February-25 | | | Bond Future | 10.90 | 84.4910 | 84.4334 | 84.4910 | 0.00 |
| 27/11/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 10702 | 11 | 11 | 11 | 0.00 |
| 27/11/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | ES33 On 08-May-25 | | | Bond Future | 11.00 | 82.4466 | 82.3883 | 82.4466 | 0.00 |
| 27/11/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 7616 | 8 | 8 | 8 | 0.00 |
| 27/11/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | ES33 On 07-August-25 | | | Bond Future | 11.12 | 84.1082 | 84.0499 | 84.1082 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 10245 | 10 | 10 | 10 | 0.00 |
| 27/11/2024 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | ES33 On 06-November-25 | | | Bond Future | 11.26 | 81.9706 | 81.9123 | 81.9706 | 0.00 |
| 27/11/2024 | ES33 On 06-November-25 | 12.01 | Call | Bond Future | 3262 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | ES33 On 06-November-25 | 12.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | ES33 On 05-February-26 | | | Bond Future | 11.46 | 83.3878 | 83.3307 | 83.3878 | 0.00 |
| 27/11/2024 | ES33 On 05-February-26 | 11.49 | Call | Bond Future | 135 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | ES33 On 05-February-26 | 11.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | ES42 On 06-February-25 | | | Bond Future | 11.40 | 81.0517 | 80.8796 | 81.0517 | 0.00 |
| 27/11/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 12486 | 13 | 12 | 13 | 0.00 |
| 27/11/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | ES42 On 08-May-25 | | | Bond Future | 11.49 | 78.4691 | 78.2938 | 78.4691 | 0.00 |
| 27/11/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 9663 | 10 | 10 | 10 | 0.00 |
| 27/11/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | ES42 On 07-August-25 | | | Bond Future | 11.60 | 80.0494 | 79.8717 | 80.0494 | 0.00 |
| 27/11/2024 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 11600 | 12 | 12 | 12 | 0.00 |
| 27/11/2024 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | ES42 On 06-November-25 | | | Bond Future | 11.71 | 77.3631 | 77.1829 | 77.3631 | 0.00 |
| 27/11/2024 | ES42 On 06-November-25 | 12.39 | Call | Bond Future | 3849 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | ES42 On 06-November-25 | 12.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | ES42 On 05-February-26 | | | Bond Future | 11.86 | 78.6951 | 78.5140 | 78.6951 | 0.00 |
| 27/11/2024 | ES42 On 05-February-26 | 11.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | ES42 On 05-February-26 | 11.85 | Put | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | GOVI On 06-February-25 | | | GOVI | 1100.66 | 1101.1130 | 1100.6620 | 1101.1130 | 648.00 |
| 27/11/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 1286620 | 129 | 129 | 129 | 0.00 |
| 27/11/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | GOVI On 08-May-25 | | | GOVI | 1123.28 | 1123.7430 | 1123.2840 | 1123.7430 | 0.00 |
| 27/11/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 1012840 | 102 | 101 | 102 | 0.00 |
| 27/11/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | GOVI On 07-August-25 | | | GOVI | 1145.70 | 1146.1650 | 1145.7020 | 1146.1650 | 0.00 |
| 27/11/2024 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 1347020 | 135 | 135 | 135 | 0.00 |
| 27/11/2024 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | GOVI On 06-November-25 | | | GOVI | 1168.12 | 1168.5880 | 1168.1210 | 1168.5880 | 0.00 |
| 27/11/2024 | GOVI On 06-November-25 | 1,112.00 | Call | GOVI | 561210 | 57 | 56 | 57 | 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 |
|------------|-------------------------|----------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | GOVI On 06-November-25 | 1,112.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | GOVI On 05-February-26 | | | GOVI | 1188.28 | 1188.7450 | 1188.2790 | 1188.7450 | 0.00 |
| 27/11/2024 | GOVI On 05-February-26 | 1,150.00 | Call | GOVI | 382790 | 39 | 38 | 39 | 0.00 |
| 27/11/2024 | GOVI On 05-February-26 | 1,150.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | GVIK On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 27/11/2024 | IGOV On 06-February-25 | | | Index Future | 374.85 | 374.4840 | 374.8480 | 374.4840 | 874.00 |
| 27/11/2024 | IGOV On 08-May-25 | | | Index Future | 382.64 | 382.2710 | 382.6430 | 382.2710 | 8.00 |
| 27/11/2024 | IGOV On 07-August-25 | | | Index Future | 390.37 | 389.9870 | 390.3690 | 389.9870 | 0.00 |
| 27/11/2024 | IGOV On 06-November-25 | | | Index Future | 398.09 | 397.7030 | 398.0940 | 397.7030 | 0.00 |
| 27/11/2024 | IGOV On 05-February-26 | | | Index Future | 405.05 | 404.6490 | 405.0500 | 404.6490 | 0.00 |
| 27/11/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 27/11/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 27/11/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 27/11/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 27/11/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 27/11/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 27/11/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 27/11/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 27/11/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 27/11/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 27/11/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 27/11/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 27/11/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 27/11/2024 | JBAF On 20-November-24 | | | Jibar Tradeable Future | 8.36 | 8.3600 | 91.6400 | 8.3600 | 0.00 |
| 27/11/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.36 | 91.6430 | 91.6430 | 91.6430 | 0.00 |
| 27/11/2024 | JBAF On 15-January-25 | | | Jibar Tradeable Future | 8.38 | 91.6230 | 91.6230 | 91.6230 | 0.00 |
| 27/11/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.37 | 91.6330 | 91.6330 | 91.6330 | 0.00 |
| 27/11/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.30 | 91.7050 | 91.7050 | 91.7050 | 0.00 |
| 27/11/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.34 | 91.6600 | 91.6600 | 91.6600 | 0.00 |
| 27/11/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 27/11/2024 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 27/11/2024 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 91.6000 | 91.6000 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | R033 On 06-February-25 | | | Bond Future | 9.95 | 103.7943 | 103.9506 | 103.7943 | 3,761.00 |
| 27/11/2024 | R033 On 06-February-25 | 10.33 | Call | Bond Future | 2812 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | R033 On 06-February-25 | 10.33 | Put | Bond Future | 732 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | R033 On 08-May-25 | | | Bond Future | 10.02 | 100.8770 | 101.0371 | 100.8770 | 0.00 |
| 27/11/2024 | R033 On 08-May-25 | 10.33 | Call | Bond Future | 3220 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | R033 On 08-May-25 | 10.33 | Put | Bond Future | 1585 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R033 On 07-August-25 | | | Bond Future | 10.11 | 102.8862 | 103.0509 | 102.8862 | 0.00 |
| 27/11/2024 | R033 On 07-August-25 | 10.33 | Call | Bond Future | 3399 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | R033 On 07-August-25 | 10.33 | Put | Bond Future | 2271 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R033 On 06-November-25 | | | Bond Future | 10.22 | 99.8477 | 100.0170 | 99.8477 | 0.00 |
| 27/11/2024 | R033 On 06-November-25 | 10.33 | Call | Bond Future | 3641 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | R033 On 06-November-25 | 10.33 | Put | Bond Future | 3079 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | R033 On 05-February-26 | | | Bond Future | 10.38 | 101.5499 | 101.7247 | 101.5499 | 0.00 |
| 27/11/2024 | R033 On 05-February-26 | 10.49 | Call | Bond Future | 3932 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | R033 On 05-February-26 | 10.49 | Put | Bond Future | 3417 | 4 | 3 | 4 | 0.00 |
| 27/11/2024 | R035 On 06-February-25 | | | Bond Future | 10.28 | 95.4048 | 95.3602 | 95.4048 | 86,850.00 |
| 27/11/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 11352 | 11 | 11 | 11 | 0.00 |
| 27/11/2024 | R035 On 06-February-25 | 11.10 | Call | Bond Future | 4936 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | R035 On 06-February-25 | 10.10 | Call | Bond Future | 1093 | 1 | 1 | 1 | 15,000.00 |
| 27/11/2024 | R035 On 06-February-25 | 10.34 | Call | Bond Future | 1786 | 2 | 2 | 2 | 1,000.00 |
| 27/11/2024 | R035 On 06-February-25 | 11.30 | Call | Bond Future | 5899 | 6 | 6 | 6 | 0.00 |
| 27/11/2024 | R035 On 06-February-25 | 10.65 | Call | Bond Future | 2932 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | R035 On 06-February-25 | 10.26 | Call | Bond Future | 1534 | 2 | 2 | 2 | 100.00 |
| 27/11/2024 | R035 On 06-February-25 | 10.65 | Put | Bond Future | 792 | 1 | 1 | 1 | 1,100.00 |
| 27/11/2024 | R035 On 06-February-25 | 10.34 | Put | Bond Future | 1414 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | R035 On 06-February-25 | 11.30 | Put | Bond Future | 201 | 0 | 0 | 0 | 1,100.00 |
| 27/11/2024 | R035 On 06-February-25 | 10.26 | Put | Bond Future | 1626 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R035 On 06-February-25 | 10.10 | Put | Bond Future | 2123 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R035 On 06-February-25 | 11.10 | Put | Bond Future | 312 | 0 | 0 | 0 | 7,500.00 |
| 27/11/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R035 On 08-May-25 | | | Bond Future | 10.35 | 92.8530 | 92.8080 | 92.8530 | 0.00 |
| 27/11/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 8130 | 8 | 8 | 8 | 0.00 |
| 27/11/2024 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 15163 | 15 | 15 | 15 | 0.00 |
| 27/11/2024 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 12277 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 6708 | 7 | 7 | 7 | 400.00 |
| 27/11/2024 | R035 On 08-May-25 | 11.70 | Call | Bond Future | 7771 | 8 | 8 | 8 | 0.00 |
| 27/11/2024 | R035 On 08-May-25 | 10.95 | Call | Bond Future | 4566 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | R035 On 08-May-25 | 10.44 | Call | Bond Future | 2713 | 3 | 3 | 3 | 150.00 |
| 27/11/2024 | R035 On 08-May-25 | 10.95 | Put | Bond Future | 1231 | 1 | 1 | 1 | 150.00 |
| 27/11/2024 | R035 On 08-May-25 | 10.44 | Put | Bond Future | 2203 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R035 On 08-May-25 | 11.70 | Put | Bond Future | 496 | 0 | 0 | 0 | 150.00 |
| 27/11/2024 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 115 | 0 | 0 | 0 | 400.00 |
| 27/11/2024 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 667 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 33 | 0 | 0 | 0 | 400.00 |
| 27/11/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 449 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R035 On 07-August-25 | | | Bond Future | 10.44 | 94.7031 | 94.6585 | 94.7031 | 0.00 |
| 27/11/2024 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 11665 | 12 | 12 | 12 | 0.00 |
| 27/11/2024 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 378 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R035 On 06-November-25 | | | Bond Future | 10.54 | 92.0430 | 91.9988 | 92.0430 | 0.00 |
| 27/11/2024 | R035 On 06-November-25 | 11.20 | Call | Bond Future | 5829 | 6 | 6 | 6 | 0.00 |
| 27/11/2024 | R035 On 06-November-25 | 11.20 | Put | Bond Future | 2341 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R035 On 05-February-26 | | | Bond Future | 10.70 | 93.6151 | 93.5726 | 93.6151 | 0.00 |
| 27/11/2024 | R035 On 05-February-26 | 10.79 | Call | Bond Future | 4295 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | R035 On 05-February-26 | 10.79 | Put | Bond Future | 3817 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | R038 On 06-February-25 | | | Bond Future | 10.83 | 104.2716 | 104.2925 | 104.2716 | 6,650.00 |
| 27/11/2024 | R038 On 06-February-25 | 11.24 | Call | Bond Future | 3717 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | R038 On 06-February-25 | 11.24 | Put | Bond Future | 924 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | R038 On 08-May-25 | | | Bond Future | 10.92 | 100.9222 | 100.9441 | 100.9222 | 0.00 |
| 27/11/2024 | R038 On 08-May-25 | 11.24 | Call | Bond Future | 4180 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | R038 On 08-May-25 | 11.24 | Put | Bond Future | 2033 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R038 On 07-August-25 | | | Bond Future | 11.02 | 102.9321 | 102.9559 | 102.9321 | 0.00 |
| 27/11/2024 | R038 On 07-August-25 | 11.24 | Call | Bond Future | 4512 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | R038 On 07-August-25 | 11.24 | Put | Bond Future | 3077 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | R038 On 06-November-25 | | | Bond Future | 11.14 | 99.4526 | 99.4781 | 99.4526 | 0.00 |
| 27/11/2024 | R038 On 06-November-25 | 11.24 | Call | Bond Future | 4878 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | R038 On 06-November-25 | 12.33 | Call | Bond Future | 9357 | 9 | 9 | 9 | 0.00 |
| 27/11/2024 | R038 On 06-November-25 | 10.98 | Call | Bond Future | 3983 | 4 | 4 | 4 | 1,770.00 |
| 27/11/2024 | R038 On 06-November-25 | 12.33 | Put | Bond Future | 1986 | 2 | 2 | 2 | 1,770.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | R038 On 06-November-25 | 10.98 | Put | Bond Future | 5033 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | R038 On 06-November-25 | 11.24 | Put | Bond Future | 4219 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | R038 On 05-February-26 | | | Bond Future | 11.30 | 101.1463 | 101.1750 | 101.1463 | 0.00 |
| 27/11/2024 | R038 On 05-February-26 | 11.44 | Call | Bond Future | 5536 | 6 | 6 | 6 | 0.00 |
| 27/11/2024 | R038 On 05-February-26 | 11.44 | Put | Bond Future | 4646 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | R053 On 06-February-25 | | | Bond Future | 11.00 | 109.8641 | 109.6079 | 109.8641 | 2,011.00 |
| 27/11/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 15279 | 16 | 15 | 16 | 0.00 |
| 27/11/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R053 On 08-May-25 | | | Bond Future | 11.08 | 106.2522 | 105.9913 | 106.2522 | 0.00 |
| 27/11/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 13103 | 13 | 13 | 13 | 0.00 |
| 27/11/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 678 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | R053 On 07-August-25 | | | Bond Future | 11.17 | 108.3681 | 108.1035 | 108.3681 | 0.00 |
| 27/11/2024 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 16153 | 16 | 16 | 16 | 0.00 |
| 27/11/2024 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 883 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | R053 On 06-November-25 | | | Bond Future | 11.27 | 104.6161 | 104.3478 | 104.6161 | 0.00 |
| 27/11/2024 | R053 On 06-November-25 | 11.76 | Call | Bond Future | 8068 | 8 | 8 | 8 | 0.00 |
| 27/11/2024 | R053 On 06-November-25 | 11.76 | Put | Bond Future | 3935 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | R053 On 05-February-26 | | | Bond Future | 11.40 | 106.3974 | 106.1272 | 106.3974 | 0.00 |
| 27/11/2024 | R053 On 05-February-26 | 11.49 | Call | Bond Future | 6716 | 7 | 7 | 7 | 0.00 |
| 27/11/2024 | R053 On 05-February-26 | 11.49 | Put | Bond Future | 5923 | 6 | 6 | 6 | 0.00 |
| 27/11/2024 | R186 On 06-February-25 | | | Bond Future | 8.18 | 105.3772 | 105.3961 | 105.3772 | 194,479.00 |
| 27/11/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1502 | 1 | 2 | 1 | 0.00 |
| 27/11/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 45 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R186 On 08-May-25 | | | Bond Future | 8.16 | 107.5422 | 107.5621 | 107.5422 | 0.00 |
| 27/11/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 830 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 366 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R186 On 07-August-25 | | | Bond Future | 8.18 | 104.3745 | 104.3963 | 104.3745 | 0.00 |
| 27/11/2024 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 2050 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1546 | 2 | 2 | 2 | 1,983.00 |
| 27/11/2024 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2686 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 65 | 0 | 0 | 0 | 1,983.00 |
| 27/11/2024 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 217 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R186 On 06-November-25 | | | Bond Future | 8.24 | 106.4102 | 106.4339 | 106.4102 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | R186 On 06-November-25 | 8.13 | Call | Bond Future | 499 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R186 On 06-November-25 | 8.13 | Put | Bond Future | 616 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | R186 On 05-February-26 | | | Bond Future | 8.65 | 102.9241 | 102.9510 | 102.9241 | 0.00 |
| 27/11/2024 | R186 On 05-February-26 | 8.43 | Call | Bond Future | 426 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R186 On 05-February-26 | 8.43 | Put | Bond Future | 607 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | R202 On 06-February-25 | | | Bond Future | 269.04 | 268.8894 | 269.0423 | 268.8894 | 1,916.00 |
| 27/11/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 2252 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R202 On 08-May-25 | | | Bond Future | 274.64 | 274.4792 | 274.6370 | 274.4792 | 269.00 |
| 27/11/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 2327 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R202 On 07-August-25 | | | Bond Future | 274.93 | 274.7617 | 274.9261 | 274.7617 | 0.00 |
| 27/11/2024 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 3326 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R202 On 06-November-25 | | | Bond Future | 280.36 | 280.1913 | 280.3626 | 280.1913 | 0.00 |
| 27/11/2024 | R202 On 06-November-25 | 275.64 | Call | Bond Future | 4723 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | R202 On 06-November-25 | 275.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R202 On 05-February-26 | | | Bond Future | 279.90 | 279.7230 | 279.9039 | 279.7230 | 0.00 |
| 27/11/2024 | R202 On 05-February-26 | 277.82 | Call | Bond Future | 2084 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R202 On 05-February-26 | 277.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R209 On 06-February-25 | | | Bond Future | 10.44 | 75.0884 | 75.0742 | 75.0884 | 11,154.00 |
| 27/11/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 9583 | 10 | 10 | 10 | 0.00 |
| 27/11/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R209 On 08-May-25 | | | Bond Future | 10.51 | 73.4757 | 73.4617 | 73.4757 | 6,367.00 |
| 27/11/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 7106 | 7 | 7 | 7 | 0.00 |
| 27/11/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 425 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R209 On 07-August-25 | | | Bond Future | 10.60 | 74.9395 | 74.9261 | 74.9395 | 0.00 |
| 27/11/2024 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 10056 | 10 | 10 | 10 | 0.00 |
| 27/11/2024 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 408 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R209 On 06-November-25 | | | Bond Future | 10.69 | 73.2484 | 73.2358 | 73.2484 | 0.00 |
| 27/11/2024 | R209 On 06-November-25 | 11.27 | Call | Bond Future | 5065 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | R209 On 06-November-25 | 11.27 | Put | Bond Future | 2259 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R209 On 05-February-26 | | | Bond Future | 10.83 | 74.4990 | 74.4881 | 74.4990 | 0.00 |
| 27/11/2024 | R209 On 05-February-26 | 10.93 | Call | Bond Future | 4043 | 4 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | R209 On 05-February-26 | 10.93 | Put | Bond Future | 3566 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | R210 On 06-February-25 | | | Bond Future | 244.67 | 244.6416 | 244.6659 | 244.6416 | 991.00 |
| 27/11/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 5056 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R210 On 08-May-25 | | | Bond Future | 246.39 | 246.3611 | 246.3872 | 246.3611 | 300.00 |
| 27/11/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 1643 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R210 On 07-August-25 | | | Bond Future | 251.36 | 251.3298 | 251.3598 | 251.3298 | 0.00 |
| 27/11/2024 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 2920 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R210 On 06-November-25 | | | Bond Future | 252.90 | 252.8694 | 252.9030 | 252.8694 | 0.00 |
| 27/11/2024 | R210 On 06-November-25 | 252.14 | Call | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | R210 On 06-November-25 | 252.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R210 On 05-February-26 | | | Bond Future | 257.31 | 257.2690 | 257.3096 | 257.2690 | 0.00 |
| 27/11/2024 | R210 On 05-February-26 | 253.10 | Call | Bond Future | 4210 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | R210 On 05-February-26 | 253.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R213 On 06-February-25 | | | Bond Future | 9.43 | 92.0944 | 92.1693 | 92.0944 | 73,273.00 |
| 27/11/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 7690 | 8 | 8 | 8 | 0.00 |
| 27/11/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R213 On 08-May-25 | | | Bond Future | 9.48 | 90.4279 | 90.5047 | 90.4279 | 0.00 |
| 27/11/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 4555 | 4 | 5 | 4 | 0.00 |
| 27/11/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 440 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R213 On 07-August-25 | | | Bond Future | 9.56 | 92.2300 | 92.3096 | 92.2300 | 0.00 |
| 27/11/2024 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 8108 | 8 | 8 | 8 | 0.00 |
| 27/11/2024 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R213 On 06-November-25 | | | Bond Future | 9.65 | 90.4748 | 90.5572 | 90.4748 | 0.00 |
| 27/11/2024 | R213 On 06-November-25 | 10.05 | Call | Bond Future | 3326 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | R213 On 06-November-25 | 10.05 | Put | Bond Future | 1839 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R213 On 05-February-26 | | | Bond Future | 9.82 | 92.0228 | 92.1090 | 92.0228 | 0.00 |
| 27/11/2024 | R213 On 05-February-26 | 9.89 | Call | Bond Future | 2742 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | R213 On 05-February-26 | 9.89 | Put | Bond Future | 2504 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | R214 On 06-February-25 | | | Bond Future | 10.80 | 70.5676 | 70.4655 | 70.5676 | 18,407.00 |
| 27/11/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 9652 | 10 | 10 | 10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | R214 On 06-February-25 | 11.75 | Call | Bond Future | 5296 | 5 | 5 | 5 | 521.00 |
| 27/11/2024 | R214 On 06-February-25 | 12.25 | Call | Bond Future | 7581 | 8 | 8 | 8 | 521.00 |
| 27/11/2024 | R214 On 06-February-25 | 13.63 | Call | Bond Future | 13538 | 14 | 14 | 14 | 0.00 |
| 27/11/2024 | R214 On 06-February-25 | 13.63 | Put | Bond Future | 1 | 0 | 0 | 0 | 521.00 |
| 27/11/2024 | R214 On 06-February-25 | 12.25 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R214 On 06-February-25 | 11.75 | Put | Bond Future | 238 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R214 On 08-May-25 | | | Bond Future | 10.87 | 68.7128 | 68.6091 | 68.7128 | 3,232.00 |
| 27/11/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 8164 | 8 | 8 | 8 | 0.00 |
| 27/11/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 369 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R214 On 07-August-25 | | | Bond Future | 10.96 | 70.0819 | 69.9771 | 70.0819 | 0.00 |
| 27/11/2024 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 10380 | 10 | 10 | 10 | 0.00 |
| 27/11/2024 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 490 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R214 On 06-November-25 | | | Bond Future | 11.05 | 68.1478 | 68.0419 | 68.1478 | 0.00 |
| 27/11/2024 | R214 On 06-November-25 | 11.64 | Call | Bond Future | 5566 | 6 | 6 | 6 | 0.00 |
| 27/11/2024 | R214 On 06-November-25 | 11.64 | Put | Bond Future | 2457 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R214 On 05-February-26 | | | Bond Future | 11.18 | 69.3119 | 69.2059 | 69.3119 | 0.00 |
| 27/11/2024 | R214 On 05-February-26 | 11.26 | Call | Bond Future | 4305 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | R214 On 05-February-26 | 11.26 | Put | Bond Future | 3874 | 4 | 4 | 4 | 0.00 |
| 27/11/2024 | R248 On 06-February-25 | | | Bond Future | 11.00 | 85.4563 | 85.2587 | 85.4563 | 274,236.00 |
| 27/11/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 10702 | 11 | 11 | 11 | 0.00 |
| 27/11/2024 | R248 On 06-February-25 | 10.30 | Call | Bond Future | 293 | 0 | 0 | 0 | 660.00 |
| 27/11/2024 | R248 On 06-February-25 | 11.00 | Call | Bond Future | 1931 | 2 | 2 | 2 | 660.00 |
| 27/11/2024 | R248 On 06-February-25 | 11.70 | Call | Bond Future | 5189 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | R248 On 06-February-25 | 11.70 | Put | Bond Future | 504 | 0 | 1 | 0 | 660.00 |
| 27/11/2024 | R248 On 06-February-25 | 11.00 | Put | Bond Future | 1905 | 2 | 2 | 2 | 0.00 |
| 27/11/2024 | R248 On 06-February-25 | 10.30 | Put | Bond Future | 5427 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 27/11/2024 | R248 On 08-May-25 | | | Bond Future | 11.07 | 82.7635 | 82.5624 | 82.7635 | 15,902.00 |
| 27/11/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 10031 | 10 | 10 | 10 | 0.00 |
| 27/11/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 526 | 1 | 1 | 1 | 0.00 |
| 27/11/2024 | R248 On 07-August-25 | | | Bond Future | 11.16 | 84.4124 | 84.2084 | 84.4124 | 0.00 |
| 27/11/2024 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 12808 | 13 | 13 | 13 | 0.00 |
| 27/11/2024 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 634 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2024 | R248 On 06-November-25 | | | Bond Future | 11.25 | 81.6147 | 81.4078 | 81.6147 | 0.00 |
| 27/11/2024 | R248 On 06-November-25 | 11.74 | Call | Bond Future | 6350 | 6 | 6 | 6 | 0.00 |
| 27/11/2024 | R248 On 06-November-25 | 11.74 | Put | Bond Future | 3185 | 3 | 3 | 3 | 0.00 |
| 27/11/2024 | R248 On 05-February-26 | | | Bond Future | 11.38 | 83.0073 | 82.7989 | 83.0073 | 0.00 |
| 27/11/2024 | R248 On 05-February-26 | 11.46 | Call | Bond Future | 5249 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | R248 On 05-February-26 | 11.46 | Put | Bond Future | 4757 | 5 | 5 | 5 | 0.00 |
| 27/11/2024 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/11/2024 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |