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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/12/2023 TO: 27/12/2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | 2025 On 01-February-24 | | | Bond Future | 176.28 | 176.2137 | 176.2802 | 176.2137 | 11,660.00 |
| 27/12/2023 | 2025 On 02-May-24 | | | Bond Future | 180.22 | 180.1562 | 180.2246 | 180.1562 | 0.00 |
| 27/12/2023 | 2025 On 01-August-24 | | | Bond Future | 182.41 | 182.3414 | 182.4101 | 182.3414 | 0.00 |
| 27/12/2023 | 2025 On 07-November-24 | | | Bond Future | 186.71 | 186.6413 | 186.7147 | 186.6413 | 75.00 |
| 27/12/2023 | 2029 On 01-February-24 | | | Bond Future | 130.05 | 130.2548 | 130.0498 | 130.2548 | 7,360.00 |
| 27/12/2023 | 2029 On 02-May-24 | | | Bond Future | 131.59 | 131.8000 | 131.5906 | 131.8000 | 0.00 |
| 27/12/2023 | 2029 On 01-August-24 | | | Bond Future | 134.53 | 134.7470 | 134.5342 | 134.7470 | 0.00 |
| 27/12/2023 | 2029 On 07-November-24 | | | Bond Future | 136.30 | 136.5181 | 136.2981 | 136.5181 | 66.00 |
| 27/12/2023 | 2029 On 06-February-25 | | | Bond Future | 139.21 | 139.4353 | 139.2130 | 139.4353 | 0.00 |
| 27/12/2023 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 6813 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | 2029 On 06-February-25 | 132.40 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | 2030 On 01-February-24 | | | Bond Future | 9.73 | 92.3837 | 92.4352 | 92.3837 | 98,259.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 6630 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 6668 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 6592 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 6439 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 1435 | 1 | 1 | 1 | 1,360.00 |
| 27/12/2023 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 1862 | 2 | 2 | 2 | 400.00 |
| 27/12/2023 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 9416 | 9 | 9 | 9 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 563 | 1 | 1 | 1 | 400.00 |
| 27/12/2023 | 2030 On 01-February-24 | 9.89 | Call | Bond Future | 1320 | 1 | 1 | 1 | 500.00 |
| 27/12/2023 | 2030 On 01-February-24 | 10.39 | Call | Bond Future | 2957 | 3 | 3 | 3 | 500.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.86 | Call | Bond Future | 8523 | 8 | 9 | 8 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 10.16 | Call | Bond Future | 2156 | 2 | 2 | 2 | 200.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.00 | Call | Bond Future | 5250 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.75 | Call | Bond Future | 8110 | 8 | 8 | 8 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.85 | Call | Bond Future | 8485 | 8 | 8 | 8 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 10.00 | Call | Bond Future | 1644 | 2 | 2 | 2 | 500.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.85 | Put | Bond Future | 4 | 0 | 0 | 0 | 500.00 |
| 27/12/2023 | 2030 On 01-February-24 | 10.00 | Put | Bond Future | 492 | 1 | 0 | 1 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.75 | Put | Bond Future | 6 | 0 | 0 | 0 | 200.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.00 | Put | Bond Future | 41 | 0 | 0 | 0 | 700.00 |
| 27/12/2023 | 2030 On 01-February-24 | 10.16 | Put | Bond Future | 340 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.86 | Put | Bond Future | 4 | 0 | 0 | 0 | 500.00 |
| 27/12/2023 | 2030 On 01-February-24 | 10.39 | Put | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 9.89 | Put | Bond Future | 629 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 1229 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 419 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 1 | 0 | 0 | 0 | 400.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 18 | 0 | 0 | 0 | 1,360.00 |
| 27/12/2023 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 576 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | | | Bond Future | 9.77 | 94.4279 | 94.4808 | 94.4279 | 22,927.00 |
| 27/12/2023 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 2728 | 3 | 3 | 3 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 8513 | 8 | 9 | 8 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 4700 | 5 | 5 | 5 | 1,080.00 |
| 27/12/2023 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 10037 | 10 | 10 | 10 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 1558 | 2 | 2 | 2 | 1,000.00 |
| 27/12/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 1893 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 1916 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 1871 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | 11.12 | Call | Bond Future | 5692 | 6 | 6 | 6 | 500.00 |
| 27/12/2023 | 2030 On 02-May-24 | 13.15 | Call | Bond Future | 12684 | 13 | 13 | 13 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | 10.62 | Call | Bond Future | 4065 | 4 | 4 | 4 | 500.00 |
| 27/12/2023 | 2030 On 02-May-24 | 11.12 | Put | Bond Future | 345 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | 13.15 | Put | Bond Future | 9 | 0 | 0 | 0 | 500.00 |
| 27/12/2023 | 2030 On 02-May-24 | 10.62 | Put | Bond Future | 651 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 1702 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 1665 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 1684 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 1139 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 47 | 0 | 0 | 0 | 1,080.00 |
| 27/12/2023 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 506 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 108 | 0 | 0 | 0 | 1,000.00 |
| 27/12/2023 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 2006 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2030 On 01-August-24 | | | Bond Future | 9.82 | 92.5113 | 92.5662 | 92.5113 | 0.00 |
| 27/12/2023 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 3608 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 3582 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 3635 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 1392 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 1416 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 1404 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2030 On 07-November-24 | | | Bond Future | 9.88 | 94.6673 | 94.7251 | 94.6673 | 1,652.00 |
| 27/12/2023 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 4628 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 4601 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 4655 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 1360 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 1380 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 1370 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | 2030 On 06-February-25 | | | Bond Future | 9.96 | 92.6562 | 92.7170 | 92.6562 | 0.00 |
| 27/12/2023 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 4408 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 1797 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | | | Bond Future | 10.56 | 90.3904 | 90.4816 | 90.3904 | 91,882.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 6102 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 6058 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 6145 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 10.90 | Call | Bond Future | 2206 | 2 | 2 | 2 | 8,500.00 |
| 27/12/2023 | 2032 On 01-February-24 | 12.00 | Call | Bond Future | 6798 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 132 | 0 | 0 | 0 | 1,200.00 |
| 27/12/2023 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 1716 | 2 | 2 | 2 | 1,200.00 |
| 27/12/2023 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 9460 | 9 | 9 | 9 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 10.59 | Call | Bond Future | 1187 | 1 | 1 | 1 | 500.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.09 | Call | Bond Future | 2930 | 3 | 3 | 3 | 500.00 |
| 27/12/2023 | 2032 On 01-February-24 | 12.73 | Call | Bond Future | 9923 | 10 | 10 | 10 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 10.78 | Call | Bond Future | 1783 | 2 | 2 | 2 | 200.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.75 | Call | Bond Future | 5711 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 12.50 | Call | Bond Future | 8952 | 9 | 9 | 9 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.55 | Call | Bond Future | 4846 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.33 | Call | Bond Future | 3910 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.35 | Call | Bond Future | 3994 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 10.85 | Call | Bond Future | 2026 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 10.85 | Put | Bond Future | 598 | 1 | 1 | 1 | 17,000.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.35 | Put | Bond Future | 194 | 0 | 0 | 0 | 8,500.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.33 | Put | Bond Future | 203 | 0 | 0 | 0 | 17,000.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.55 | Put | Bond Future | 122 | 0 | 0 | 0 | 8,500.00 |
| 27/12/2023 | 2032 On 01-February-24 | 12.50 | Put | Bond Future | 12 | 0 | 0 | 0 | 200.00 |
| 27/12/2023 | 2032 On 01-February-24 | 10.78 | Put | Bond Future | 694 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.75 | Put | Bond Future | 75 | 0 | 0 | 0 | 200.00 |
| 27/12/2023 | 2032 On 01-February-24 | 12.73 | Put | Bond Future | 5 | 0 | 0 | 0 | 500.00 |
| 27/12/2023 | 2032 On 01-February-24 | 10.59 | Put | Bond Future | 1027 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.09 | Put | Bond Future | 352 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 8 | 0 | 0 | 0 | 1,200.00 |
| 27/12/2023 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 724 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 2888 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 12.00 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 10.90 | Put | Bond Future | 536 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | | | Bond Future | 10.63 | 88.2285 | 88.3219 | 88.2285 | 61,402.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 2075 | 2 | 2 | 2 | 500.00 |
| 27/12/2023 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 3504 | 3 | 4 | 3 | 500.00 |
| 27/12/2023 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 11353 | 11 | 11 | 11 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 13.35 | Call | Bond Future | 12011 | 12 | 12 | 12 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.65 | Call | Bond Future | 2227 | 2 | 2 | 2 | 1,550.00 |
| 27/12/2023 | 2032 On 02-May-24 | 11.35 | Call | Bond Future | 4371 | 4 | 4 | 4 | 1,550.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 1552 | 2 | 2 | 2 | 1,000.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 2802 | 3 | 3 | 3 | 1,000.00 |
| 27/12/2023 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 10267 | 10 | 10 | 10 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 1977 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 1953 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 2002 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.57 | Call | Bond Future | 2026 | 2 | 2 | 2 | 500.00 |
| 27/12/2023 | 2032 On 02-May-24 | 11.81 | Call | Bond Future | 6038 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 11.21 | Call | Bond Future | 3895 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 11.21 | Put | Bond Future | 1141 | 1 | 1 | 1 | 500.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.57 | Put | Bond Future | 2301 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 11.81 | Put | Bond Future | 565 | 1 | 1 | 1 | 500.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 2325 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 2374 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 2349 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 140 | 0 | 0 | 0 | 1,000.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 1687 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 2254 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.65 | Put | Bond Future | 2116 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 13.35 | Put | Bond Future | 64 | 0 | 0 | 0 | 1,550.00 |
| 27/12/2023 | 2032 On 02-May-24 | 11.35 | Put | Bond Future | 971 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 87 | 0 | 0 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 1307 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 2852 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2032 On 01-August-24 | | | Bond Future | 10.70 | 90.1800 | 90.2763 | 90.1800 | 0.00 |
| 27/12/2023 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 4014 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 4044 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 3985 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 1993 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 1961 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 1977 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 07-November-24 | | | Bond Future | 10.80 | 88.1152 | 88.2153 | 88.1152 | 1,526.00 |
| 27/12/2023 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 11238 | 11 | 11 | 11 | 0.00 |
| 27/12/2023 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 5497 | 5 | 5 | 5 | 1,615.00 |
| 27/12/2023 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 5006 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 5036 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 4975 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 1964 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 1937 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 1951 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 448 | 0 | 0 | 0 | 1,615.00 |
| 27/12/2023 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 1745 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2032 On 06-February-25 | | | Bond Future | 10.91 | 89.9738 | 90.0777 | 89.9738 | 0.00 |
| 27/12/2023 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 5502 | 5 | 6 | 5 | 0.00 |
| 27/12/2023 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 1972 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2033 On 01-February-24 | | | Bond Future | 122.87 | 123.1114 | 122.8678 | 123.1114 | 8,052.00 |
| 27/12/2023 | 2033 On 02-May-24 | | | Bond Future | 124.15 | 124.4001 | 124.1514 | 124.4001 | 0.00 |
| 27/12/2023 | 2033 On 01-August-24 | | | Bond Future | 126.93 | 127.1819 | 126.9288 | 127.1819 | 0.00 |
| 27/12/2023 | 2033 On 07-November-24 | | | Bond Future | 128.42 | 128.6772 | 128.4167 | 128.6772 | 0.00 |
| 27/12/2023 | 2033 On 06-February-25 | | | Bond Future | 131.16 | 131.4270 | 131.1632 | 131.4270 | 0.00 |
| 27/12/2023 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 6223 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2037 On 01-February-24 | | | Bond Future | 11.83 | 78.2715 | 78.2962 | 78.2715 | 135,090.00 |
| 27/12/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 3025 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 3067 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 2983 | 3 | 3 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | 2037 On 01-February-24 | 13.93 | Call | Bond Future | 10360 | 10 | 10 | 10 | 0.00 |
| 27/12/2023 | 2037 On 01-February-24 | 12.93 | Call | Bond Future | 5769 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | 2037 On 01-February-24 | 12.09 | Call | Bond Future | 2123 | 2 | 2 | 2 | 2,500.00 |
| 27/12/2023 | 2037 On 01-February-24 | 12.93 | Put | Bond Future | 82 | 0 | 0 | 0 | 2,500.00 |
| 27/12/2023 | 2037 On 01-February-24 | 12.09 | Put | Bond Future | 736 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2037 On 01-February-24 | 13.93 | Put | Bond Future | 4 | 0 | 0 | 0 | 2,500.00 |
| 27/12/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 435 | 1 | 0 | 1 | 0.00 |
| 27/12/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 414 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 425 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2037 On 02-May-24 | | | Bond Future | 11.94 | 80.0034 | 80.0289 | 80.0034 | 0.00 |
| 27/12/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 1332 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 1352 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 1313 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 4110 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 4036 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 4073 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2037 On 01-August-24 | | | Bond Future | 12.04 | 77.5172 | 77.5440 | 77.5172 | 0.00 |
| 27/12/2023 | 2037 On 01-August-24 | 13.82 | Call | Bond Future | 9533 | 10 | 10 | 10 | 0.00 |
| 27/12/2023 | 2037 On 01-August-24 | 13.17 | Call | Bond Future | 7099 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 3506 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 3477 | 4 | 3 | 4 | 0.00 |
| 27/12/2023 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 3535 | 4 | 4 | 4 | 1,383.00 |
| 27/12/2023 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 3185 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 3232 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 3208 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2037 On 01-August-24 | 13.17 | Put | Bond Future | 1445 | 1 | 1 | 1 | 1,383.00 |
| 27/12/2023 | 2037 On 01-August-24 | 13.82 | Put | Bond Future | 888 | 1 | 1 | 1 | 1,383.00 |
| 27/12/2023 | 2037 On 07-November-24 | | | Bond Future | 12.17 | 79.3229 | 79.3517 | 79.3229 | 9,175.00 |
| 27/12/2023 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 5206 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 5174 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 5237 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 3078 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 3116 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 3097 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2037 On 06-February-25 | | | Bond Future | 12.30 | 76.7358 | 76.7667 | 76.7358 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 5784 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 3478 | 4 | 3 | 4 | 0.00 |
| 27/12/2023 | 2038 On 01-February-24 | | | Bond Future | 132.65 | 132.5856 | 132.6474 | 132.5856 | 3,549.00 |
| 27/12/2023 | 2038 On 02-May-24 | | | Bond Future | 135.62 | 135.5519 | 135.6154 | 135.5519 | 1,706.00 |
| 27/12/2023 | 2038 On 01-August-24 | | | Bond Future | 136.57 | 136.5092 | 136.5721 | 136.5092 | 0.00 |
| 27/12/2023 | 2038 On 07-November-24 | | | Bond Future | 139.79 | 139.7277 | 139.7944 | 139.7277 | 0.00 |
| 27/12/2023 | 2038 On 06-February-25 | | | Bond Future | 140.64 | 140.5852 | 140.6388 | 140.5852 | 0.00 |
| 27/12/2023 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 5409 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2040 On 01-February-24 | | | Bond Future | 12.12 | 78.2376 | 78.3235 | 78.2376 | 126,472.00 |
| 27/12/2023 | 2040 On 01-February-24 | 12.30 | Call | Bond Future | 1970 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2040 On 01-February-24 | 12.90 | Call | Bond Future | 4534 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2040 On 01-February-24 | 13.90 | Call | Bond Future | 9330 | 9 | 9 | 9 | 0.00 |
| 27/12/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 2117 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 2079 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 2154 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 844 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 882 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 863 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2040 On 01-February-24 | 13.90 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2040 On 01-February-24 | 12.90 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2040 On 01-February-24 | 12.30 | Put | Bond Future | 942 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2040 On 02-May-24 | | | Bond Future | 12.23 | 79.9688 | 80.0568 | 79.9688 | 0.00 |
| 27/12/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 1176 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 1213 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 4789 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 4874 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 4831 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2040 On 01-August-24 | | | Bond Future | 12.34 | 77.2314 | 77.3221 | 77.2314 | 0.00 |
| 27/12/2023 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 3470 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 3500 | 3 | 4 | 3 | 0.00 |
| 27/12/2023 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 3440 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 3545 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 3493 | 4 | 3 | 4 | 0.00 |
| 27/12/2023 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 3519 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2040 On 07-November-24 | | | Bond Future | 12.47 | 79.0301 | 79.1243 | 79.0301 | 8,697.00 |
| 27/12/2023 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 5385 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 5418 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 5352 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 3332 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 3291 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 3312 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2040 On 06-February-25 | | | Bond Future | 12.60 | 76.1859 | 76.2837 | 76.1859 | 0.00 |
| 27/12/2023 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 5591 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 3733 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2044 On 01-February-24 | | | Bond Future | 12.21 | 74.3441 | 74.4298 | 74.3441 | 95,462.00 |
| 27/12/2023 | 2044 On 01-February-24 | 13.25 | Call | Bond Future | 5757 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 1605 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 1638 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 1572 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | 2044 On 01-February-24 | 13.00 | Call | Bond Future | 4574 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2044 On 01-February-24 | 13.00 | Put | Bond Future | 230 | 0 | 0 | 0 | 15,000.00 |
| 27/12/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 1251 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 1201 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2044 On 01-February-24 | 13.25 | Put | Bond Future | 120 | 0 | 0 | 0 | 5,000.00 |
| 27/12/2023 | 2044 On 02-May-24 | | | Bond Future | 12.32 | 75.9892 | 76.0770 | 75.9892 | 34.00 |
| 27/12/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 1143 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 1162 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 5121 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 5033 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 5077 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2044 On 01-August-24 | | | Bond Future | 12.43 | 73.2890 | 73.3794 | 73.2890 | 0.00 |
| 27/12/2023 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 3158 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 3129 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 3187 | 3 | 3 | 3 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 3904 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 3962 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 3933 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2044 On 07-November-24 | | | Bond Future | 12.55 | 74.9957 | 75.0896 | 74.9957 | 0.00 |
| 27/12/2023 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 5393 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 5361 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 5426 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 3410 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 3451 | 4 | 3 | 4 | 0.00 |
| 27/12/2023 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 3431 | 4 | 3 | 4 | 0.00 |
| 27/12/2023 | 2044 On 06-February-25 | | | Bond Future | 12.68 | 72.1916 | 72.2889 | 72.1916 | 0.00 |
| 27/12/2023 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 5658 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 3829 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | 2046 On 01-February-24 | | | Bond Future | 116.23 | 116.1765 | 116.2307 | 116.1765 | 11,904.00 |
| 27/12/2023 | 2046 On 02-May-24 | | | Bond Future | 116.68 | 116.6245 | 116.6800 | 116.6245 | 4,626.00 |
| 27/12/2023 | 2046 On 01-August-24 | | | Bond Future | 119.29 | 119.2320 | 119.2900 | 119.2320 | 0.00 |
| 27/12/2023 | 2046 On 07-November-24 | | | Bond Future | 119.89 | 119.8327 | 119.8871 | 119.8327 | 0.00 |
| 27/12/2023 | 2046 On 06-February-25 | | | Bond Future | 122.45 | 122.3916 | 122.4493 | 122.3916 | 0.00 |
| 27/12/2023 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 8439 | 8 | 8 | 8 | 0.00 |
| 27/12/2023 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 2050 On 01-February-24 | | | Bond Future | 115.70 | 116.8506 | 115.6998 | 116.8506 | 10,813.00 |
| 27/12/2023 | 2050 On 02-May-24 | | | Bond Future | 118.29 | 119.4650 | 118.2886 | 119.4650 | 3,316.00 |
| 27/12/2023 | 2050 On 01-August-24 | | | Bond Future | 118.62 | 119.8273 | 118.6235 | 119.8273 | 0.00 |
| 27/12/2023 | 2050 On 07-November-24 | | | Bond Future | 121.42 | 122.6526 | 121.4223 | 122.6526 | 0.00 |
| 27/12/2023 | 2050 On 06-February-25 | | | Bond Future | 121.63 | 122.9015 | 121.6314 | 122.9015 | 0.00 |
| 27/12/2023 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 6031 | 7 | 6 | 7 | 0.00 |
| 27/12/2023 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | AL37 On 01-February-24 | | | Index Future | 946.56 | 946.0260 | 946.5550 | 946.0260 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | AL37 On 02-May-24 | | | Index Future | 967.50 | 966.9600 | 967.5020 | 966.9600 | 0.00 |
| 27/12/2023 | AL37 On 01-August-24 | | | Index Future | 988.92 | 988.3530 | 988.9180 | 988.3530 | 0.00 |
| 27/12/2023 | AL37 On 07-November-24 | | | Index Future | 1012.02 | 1011.4240 | 1012.0230 | 1011.4240 | 0.00 |
| 27/12/2023 | AL37 On 06-February-25 | | | Index Future | 1033.46 | 1032.8300 | 1033.4630 | 1032.8300 | 0.00 |
| 27/12/2023 | AL7T On 01-February-24 | | | Index Future | 1098.03 | 1096.9180 | 1098.0250 | 1096.9180 | 0.00 |
| 27/12/2023 | AL7T On 02-May-24 | | | Index Future | 1122.33 | 1121.1900 | 1122.3250 | 1121.1900 | 0.00 |
| 27/12/2023 | AL7T On 01-August-24 | | | Index Future | 1147.17 | 1145.9960 | 1147.1680 | 1145.9960 | 0.00 |
| 27/12/2023 | AL7T On 07-November-24 | | | Index Future | 1173.97 | 1172.7470 | 1173.9700 | 1172.7470 | 0.00 |
| 27/12/2023 | AL7T On 06-February-25 | | | Index Future | 1198.84 | 1197.5670 | 1198.8400 | 1197.5670 | 0.00 |
| 27/12/2023 | ALBI On 01-February-24 | | | Index Future | 950.41 | 949.5770 | 950.4140 | 949.5770 | 100.00 |
| 27/12/2023 | ALBI On 02-May-24 | | | Index Future | 971.45 | 970.5890 | 971.4470 | 970.5890 | 0.00 |
| 27/12/2023 | ALBI On 01-August-24 | | | Index Future | 992.95 | 992.0620 | 992.9500 | 992.0620 | 0.00 |
| 27/12/2023 | ALBI On 07-November-24 | | | Index Future | 1016.15 | 1015.2200 | 1016.1490 | 1015.2200 | 0.00 |
| 27/12/2023 | ALBI On 06-February-25 | | | Index Future | 1037.68 | 1036.7060 | 1037.6760 | 1036.7060 | 0.00 |
| 27/12/2023 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 27/12/2023 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C186 On 21-December-26 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 27/12/2023 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 27/12/2023 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | ES33 On 01-February-24 | | | Bond Future | 12.20 | 76.6840 | 76.7563 | 76.6840 | 0.00 |
| 27/12/2023 | ES33 On 02-May-24 | | | Bond Future | 12.33 | 74.6008 | 74.6749 | 74.6008 | 0.00 |
| 27/12/2023 | ES33 On 01-August-24 | | | Bond Future | 12.46 | 76.2684 | 76.3448 | 76.2684 | 0.00 |
| 27/12/2023 | ES33 On 07-November-24 | | | Bond Future | 12.62 | 74.2619 | 74.3416 | 74.2619 | 0.00 |
| 27/12/2023 | ES33 On 06-February-25 | | | Bond Future | 12.80 | 75.8442 | 75.9269 | 75.8442 | 0.00 |
| 27/12/2023 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 2195 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | ES33 On 06-February-25 | 13.34 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | ES42 On 01-February-24 | | | Bond Future | 12.82 | 72.1226 | 72.2044 | 72.1226 | 0.00 |
| 27/12/2023 | ES42 On 02-May-24 | | | Bond Future | 12.94 | 69.4737 | 69.5575 | 69.4737 | 0.00 |
| 27/12/2023 | ES42 On 01-August-24 | | | Bond Future | 13.07 | 71.0261 | 71.1124 | 71.0261 | 0.00 |
| 27/12/2023 | ES42 On 07-November-24 | | | Bond Future | 13.22 | 68.4304 | 68.5201 | 68.4304 | 0.00 |
| 27/12/2023 | ES42 On 06-February-25 | | | Bond Future | 13.38 | 69.8856 | 69.9784 | 69.8856 | 0.00 |
| 27/12/2023 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 1585 | 1 | 2 | 1 | 0.00 |
| 27/12/2023 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | GOVI On 01-February-24 | | | GOVI | 936.83 | 936.0020 | 936.8260 | 936.0020 | 729.00 |
| 27/12/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 568360 | 56 | 57 | 56 | 0.00 |
| 27/12/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 568260 | 56 | 57 | 56 | 0.00 |
| 27/12/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 568460 | 56 | 57 | 56 | 0.00 |
| 27/12/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | GOVI On 02-May-24 | | | GOVI | 957.56 | 956.7140 | 957.5580 | 956.7140 | 0.00 |
| 27/12/2023 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 65780 | 6 | 7 | 6 | 0.00 |
| 27/12/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 65680 | 6 | 7 | 6 | 0.00 |
| 27/12/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 65880 | 6 | 7 | 6 | 0.00 |
| 27/12/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | GOVI On 01-August-24 | | | GOVI | 978.75 | 977.8810 | 978.7540 | 977.8810 | 0.00 |
| 27/12/2023 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 353840 | 35 | 35 | 35 | 0.00 |
| 27/12/2023 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 353740 | 35 | 35 | 35 | 0.00 |
| 27/12/2023 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 353640 | 34 | 35 | 34 | 0.00 |
| 27/12/2023 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | GOVI On 07-November-24 | | | GOVI | 1001.62 | 1000.7080 | 1001.6220 | 1000.7080 | 0.00 |
| 27/12/2023 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 528220 | 52 | 53 | 52 | 0.00 |
| 27/12/2023 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 528320 | 52 | 53 | 52 | 0.00 |
| 27/12/2023 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 528420 | 52 | 53 | 52 | 0.00 |
| 27/12/2023 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | GOVI On 06-February-25 | | | GOVI | 1022.84 | 1021.8860 | 1022.8400 | 1021.8860 | 0.00 |
| 27/12/2023 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 508400 | 50 | 51 | 50 | 0.00 |
| 27/12/2023 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 27/12/2023 | IGOV On 01-February-24 | | | Index Future | 348.78 | 348.5510 | 348.7800 | 348.5510 | 606.00 |
| 27/12/2023 | IGOV On 02-May-24 | | | Index Future | 356.58 | 356.3490 | 356.5840 | 356.3490 | 16.00 |
| 27/12/2023 | IGOV On 01-August-24 | | | Index Future | 364.56 | 364.3160 | 364.5610 | 364.3160 | 0.00 |
| 27/12/2023 | IGOV On 07-November-24 | | | Index Future | 373.17 | 372.9080 | 373.1670 | 372.9080 | 0.00 |
| 27/12/2023 | IGOV On 06-February-25 | | | Index Future | 381.15 | 380.8800 | 381.1520 | 380.8800 | 0.00 |
| 27/12/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 27/12/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 27/12/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 27/12/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 27/12/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 27/12/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 27/12/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 27/12/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 27/12/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 27/12/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 27/12/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 27/12/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 27/12/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 27/12/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.40 | 8.4000 | 91.6000 | 8.4000 | 0.00 |
| 27/12/2023 | JBAF On 17-January-24 | | | Jibar Tradeable Future | 8.38 | 91.6200 | 91.6220 | 91.6200 | 0.00 |
| 27/12/2023 | JBAF On 21-February-24 | | | Jibar Tradeable Future | 8.35 | 91.6500 | 91.6550 | 91.6500 | 0.00 |
| 27/12/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.33 | 91.6700 | 91.6720 | 91.6700 | 0.00 |
| 27/12/2023 | JBAF On 17-April-24 | | | Jibar Tradeable Future | 8.25 | 91.7500 | 91.7520 | 91.7500 | 0.00 |
| 27/12/2023 | JBAF On 15-May-24 | | | Jibar Tradeable Future | 8.22 | 91.7800 | 91.7820 | 91.7800 | 0.00 |
| 27/12/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.09 | 91.9100 | 91.9120 | 91.9100 | 0.00 |
| 27/12/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.86 | 92.1400 | 92.1420 | 92.1400 | 0.00 |
| 27/12/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.54 | 92.4600 | 92.4610 | 92.4600 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 7.43 | 92.5700 | 92.5700 | 92.5700 | 0.00 |
| 27/12/2023 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 7.35 | 92.6500 | 92.6540 | 92.6500 | 0.00 |
| 27/12/2023 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 7.29 | 92.7100 | 92.7100 | 92.7100 | 0.00 |
| 27/12/2023 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 7.41 | 92.5900 | 92.5910 | 92.5900 | 0.00 |
| 27/12/2023 | R035 On 01-February-24 | | | Bond Future | 11.37 | 88.3332 | 88.4134 | 88.3332 | 68,094.00 |
| 27/12/2023 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 673 | 1 | 1 | 1 | 400.00 |
| 27/12/2023 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 10534 | 10 | 11 | 10 | 0.00 |
| 27/12/2023 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 106 | 0 | 0 | 0 | 400.00 |
| 27/12/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 4545 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 4498 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 4592 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 163 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 167 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 2055 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 4378 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 3 | 0 | 0 | 0 | 400.00 |
| 27/12/2023 | R035 On 02-May-24 | | | Bond Future | 11.45 | 85.7759 | 85.8581 | 85.7759 | 109,420.00 |
| 27/12/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 1833 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 1809 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 1858 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 3201 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 3263 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 3232 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R035 On 01-August-24 | | | Bond Future | 11.55 | 87.6734 | 87.7582 | 87.6734 | 0.00 |
| 27/12/2023 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 4061 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 4093 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 4030 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 2739 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 2697 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 2718 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R035 On 07-November-24 | | | Bond Future | 11.66 | 85.2018 | 85.2900 | 85.2018 | 19,875.00 |
| 27/12/2023 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 5297 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 5330 | 5 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 5265 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 2678 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 2644 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 2661 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R035 On 06-February-25 | | | Bond Future | 11.79 | 86.9994 | 87.0911 | 86.9994 | 0.00 |
| 27/12/2023 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 5838 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 2768 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R053 On 01-February-24 | | | Bond Future | 12.14 | 99.8212 | 99.9328 | 99.8212 | 0.00 |
| 27/12/2023 | R053 On 01-February-24 | 12.93 | Call | Bond Future | 6026 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | R053 On 01-February-24 | 12.94 | Call | Bond Future | 6087 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | R053 On 01-February-24 | 12.92 | Call | Bond Future | 5965 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | R053 On 01-February-24 | 12.92 | Put | Bond Future | 329 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R053 On 01-February-24 | 12.94 | Put | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R053 On 01-February-24 | 12.93 | Put | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R053 On 02-May-24 | | | Bond Future | 12.24 | 96.1652 | 96.2796 | 96.1652 | 5,189.00 |
| 27/12/2023 | R053 On 02-May-24 | 13.03 | Call | Bond Future | 7372 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | R053 On 02-May-24 | 13.02 | Call | Bond Future | 7322 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | R053 On 02-May-24 | 13.04 | Call | Bond Future | 7423 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | R053 On 02-May-24 | 13.04 | Put | Bond Future | 1720 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R053 On 02-May-24 | 13.02 | Put | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R053 On 02-May-24 | 13.03 | Put | Bond Future | 1737 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R053 On 01-August-24 | | | Bond Future | 12.34 | 98.2920 | 98.4097 | 98.2920 | 0.00 |
| 27/12/2023 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 8288 | 8 | 8 | 8 | 0.00 |
| 27/12/2023 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 8336 | 8 | 8 | 8 | 0.00 |
| 27/12/2023 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 8241 | 8 | 8 | 8 | 0.00 |
| 27/12/2023 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 2695 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 2657 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 2676 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R053 On 07-November-24 | | | Bond Future | 12.46 | 94.7105 | 94.8327 | 94.7105 | 0.00 |
| 27/12/2023 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 7067 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 7025 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 7109 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 4639 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 4694 | 5 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 4667 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R053 On 06-February-25 | | | Bond Future | 12.59 | 96.7059 | 96.8325 | 96.7059 | 0.00 |
| 27/12/2023 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 7566 | 8 | 8 | 8 | 0.00 |
| 27/12/2023 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 5114 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R186 On 01-February-24 | | | Bond Future | 8.62 | 106.0228 | 106.0337 | 106.0228 | 74,423.00 |
| 27/12/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 2301 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 2325 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 2277 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 30 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R186 On 02-May-24 | | | Bond Future | 8.57 | 108.3689 | 108.3803 | 108.3689 | 11,233.00 |
| 27/12/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 289 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 296 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R186 On 02-May-24 | 9.73 | Call | Bond Future | 2885 | 3 | 3 | 3 | 2,030.00 |
| 27/12/2023 | R186 On 02-May-24 | 10.40 | Call | Bond Future | 4295 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R186 On 02-May-24 | 10.40 | Put | Bond Future | 73 | 0 | 0 | 0 | 2,030.00 |
| 27/12/2023 | R186 On 02-May-24 | 9.73 | Put | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 1678 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 1642 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 1660 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R186 On 01-August-24 | | | Bond Future | 8.52 | 105.4575 | 105.4701 | 105.4575 | 0.00 |
| 27/12/2023 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 1279 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 1266 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 1293 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 909 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 925 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 917 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R186 On 07-November-24 | | | Bond Future | 8.48 | 107.9162 | 107.9309 | 107.9162 | 44,540.00 |
| 27/12/2023 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 2019 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 2033 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 2005 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 758 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 748 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 753 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R186 On 06-February-25 | | | Bond Future | 8.47 | 104.8789 | 104.8958 | 104.8789 | 0.00 |
| 27/12/2023 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1815 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 859 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R202 On 01-February-24 | | | Bond Future | 260.03 | 259.9154 | 260.0318 | 259.9154 | 5,070.00 |
| 27/12/2023 | R202 On 02-May-24 | | | Bond Future | 265.85 | 265.7305 | 265.8502 | 265.7305 | 0.00 |
| 27/12/2023 | R202 On 01-August-24 | | | Bond Future | 266.69 | 266.5694 | 266.6905 | 266.5694 | 0.00 |
| 27/12/2023 | R202 On 07-November-24 | | | Bond Future | 272.98 | 272.8549 | 272.9834 | 272.8549 | 6.00 |
| 27/12/2023 | R202 On 06-February-25 | | | Bond Future | 273.55 | 273.4398 | 273.5463 | 273.4398 | 0.00 |
| 27/12/2023 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 6756 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R209 On 01-February-24 | | | Bond Future | 11.54 | 68.0152 | 68.0831 | 68.0152 | 14,316.00 |
| 27/12/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 3072 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 3034 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 3110 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 284 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 299 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R209 On 02-May-24 | | | Bond Future | 11.62 | 66.3672 | 66.4367 | 66.3672 | 0.00 |
| 27/12/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 1222 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 1204 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 1240 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 3360 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 3424 | 4 | 3 | 4 | 0.00 |
| 27/12/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 3392 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 01-August-24 | | | Bond Future | 11.71 | 67.8351 | 67.9068 | 67.8351 | 0.00 |
| 27/12/2023 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 3083 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 3109 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 3057 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 2745 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 2704 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 2724 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 07-November-24 | | | Bond Future | 11.82 | 66.2596 | 66.3341 | 66.2596 | 5,237.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 4435 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 4408 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 4463 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 2616 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 2650 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 2633 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R209 On 06-February-25 | | | Bond Future | 11.94 | 67.6572 | 67.7345 | 67.6572 | 0.00 |
| 27/12/2023 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 5015 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 2788 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R210 On 01-February-24 | | | Bond Future | 235.93 | 235.8403 | 235.9282 | 235.8403 | 677.00 |
| 27/12/2023 | R210 On 02-May-24 | | | Bond Future | 237.95 | 237.8557 | 237.9459 | 237.8557 | 0.00 |
| 27/12/2023 | R210 On 01-August-24 | | | Bond Future | 243.27 | 243.1741 | 243.2686 | 243.1741 | 0.00 |
| 27/12/2023 | R210 On 07-November-24 | | | Bond Future | 245.65 | 245.5575 | 245.6477 | 245.5575 | 60.00 |
| 27/12/2023 | R210 On 06-February-25 | | | Bond Future | 250.90 | 250.8032 | 250.8997 | 250.8032 | 0.00 |
| 27/12/2023 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 11290 | 11 | 11 | 11 | 0.00 |
| 27/12/2023 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R213 On 01-February-24 | | | Bond Future | 10.24 | 86.9940 | 87.0752 | 86.9940 | 29,769.00 |
| 27/12/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 6254 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 6293 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 6214 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 30 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R213 On 02-May-24 | | | Bond Future | 10.29 | 85.3603 | 85.4435 | 85.3603 | 0.00 |
| 27/12/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 1933 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 1956 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 1910 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 1961 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 1920 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 1941 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R213 On 01-August-24 | | | Bond Future | 10.35 | 87.2487 | 87.3346 | 87.2487 | 0.00 |
| 27/12/2023 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 3739 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 3712 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 3766 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 1570 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 1597 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 1583 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R213 On 07-November-24 | | | Bond Future | 10.44 | 85.7219 | 85.8112 | 85.7219 | 16,191.00 |
| 27/12/2023 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 4720 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 4748 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 4692 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 1608 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 1586 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 1597 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R213 On 06-February-25 | | | Bond Future | 10.54 | 87.5319 | 87.6247 | 87.5319 | 0.00 |
| 27/12/2023 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 4955 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 1827 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R214 On 01-February-24 | | | Bond Future | 11.96 | 63.4281 | 63.4993 | 63.4281 | 10,887.00 |
| 27/12/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 1716 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 1685 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 1747 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 758 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 792 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 775 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R214 On 02-May-24 | | | Bond Future | 12.04 | 61.5271 | 61.6000 | 61.5271 | 10,172.00 |
| 27/12/2023 | R214 On 02-May-24 | 12.14 | Call | Bond Future | 2571 | 3 | 3 | 3 | 7,110.00 |
| 27/12/2023 | R214 On 02-May-24 | 13.52 | Call | Bond Future | 7088 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | R214 On 02-May-24 | 12.87 | Call | Bond Future | 4830 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R214 On 02-May-24 | 12.12 | Call | Bond Future | 2517 | 3 | 3 | 3 | 10,000.00 |
| 27/12/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 1072 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 1055 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 1089 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 3940 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 4012 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 3976 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R214 On 02-May-24 | 12.14 | Put | Bond Future | 2107 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R214 On 02-May-24 | 12.87 | Put | Bond Future | 1002 | 1 | 1 | 1 | 17,110.00 |
| 27/12/2023 | R214 On 02-May-24 | 12.12 | Put | Bond Future | 2149 | 2 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | R214 On 02-May-24 | 13.52 | Put | Bond Future | 507 | 1 | 1 | 1 | 17,110.00 |
| 27/12/2023 | R214 On 01-August-24 | | | Bond Future | 12.13 | 62.8882 | 62.9632 | 62.8882 | 0.00 |
| 27/12/2023 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 3059 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 3085 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 3032 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 2907 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 2863 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 2885 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R214 On 07-November-24 | | | Bond Future | 12.25 | 61.0470 | 61.1249 | 61.0470 | 0.00 |
| 27/12/2023 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 4521 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 4494 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 4549 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 2815 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 2851 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 2833 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R214 On 06-February-25 | | | Bond Future | 12.37 | 62.3350 | 62.4157 | 62.3350 | 0.00 |
| 27/12/2023 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 4747 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 3172 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | | | Bond Future | 12.13 | 77.4284 | 77.5766 | 77.4284 | 246,223.00 |
| 27/12/2023 | R248 On 01-February-24 | 13.90 | Call | Bond Future | 9356 | 9 | 9 | 9 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 13.10 | Call | Bond Future | 5534 | 5 | 6 | 5 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 1474 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 1506 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 1443 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 13.37 | Call | Bond Future | 6841 | 7 | 7 | 7 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 12.30 | Call | Bond Future | 1987 | 2 | 2 | 2 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 11.50 | Call | Bond Future | 207 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 12.30 | Put | Bond Future | 1011 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 11.50 | Put | Bond Future | 4170 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 13.37 | Put | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 1410 | 2 | 1 | 2 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 1354 | 2 | 1 | 2 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 1382 | 2 | 1 | 2 | 0.00 |
| 27/12/2023 | R248 On 01-February-24 | 13.10 | Put | Bond Future | 148 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | R248 On 01-February-24 | 13.90 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 27/12/2023 | R248 On 02-May-24 | | | Bond Future | 12.23 | 74.6933 | 74.8450 | 74.6933 | 13,880.00 |
| 27/12/2023 | R248 On 02-May-24 | 11.40 | Call | Bond Future | 869 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R248 On 02-May-24 | 12.40 | Call | Bond Future | 3398 | 3 | 3 | 3 | 0.00 |
| 27/12/2023 | R248 On 02-May-24 | 13.16 | Call | Bond Future | 6272 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 983 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 1000 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 966 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 5742 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 5644 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 5693 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | R248 On 02-May-24 | 13.16 | Put | Bond Future | 1126 | 1 | 1 | 1 | 0.00 |
| 27/12/2023 | R248 On 02-May-24 | 12.40 | Put | Bond Future | 2396 | 3 | 2 | 3 | 0.00 |
| 27/12/2023 | R248 On 02-May-24 | 11.40 | Put | Bond Future | 6041 | 6 | 6 | 6 | 0.00 |
| 27/12/2023 | R248 On 01-August-24 | | | Bond Future | 12.32 | 76.3455 | 76.5013 | 76.3455 | 13,000.00 |
| 27/12/2023 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 3676 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 3707 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 3645 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 3782 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 3728 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 3755 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R248 On 07-November-24 | | | Bond Future | 12.44 | 73.6730 | 73.8337 | 73.6730 | 0.00 |
| 27/12/2023 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 5424 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 5457 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 5490 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 3505 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 3526 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 3548 | 4 | 4 | 4 | 0.00 |
| 27/12/2023 | R248 On 06-February-25 | | | Bond Future | 12.57 | 75.2267 | 75.3922 | 75.2267 | 0.00 |
| 27/12/2023 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 5238 | 5 | 5 | 5 | 0.00 |
| 27/12/2023 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 4462 | 5 | 4 | 5 | 0.00 |
| 27/12/2023 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | X210 On 31-March-28 | | | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2023 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2023 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |