



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/01/2024 TO: 24/01/2024

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | 2025 On 01-February-24 | | | Bond Future | 176.23 | 176.4532 | 176.2308 | 176.4532 | 10,358.00 |
| 24/01/2024 | 2025 On 02-May-24 | | | Bond Future | 180.13 | 180.3586 | 180.1305 | 180.3586 | 8,695.00 |
| 24/01/2024 | 2025 On 01-August-24 | | | Bond Future | 182.31 | 182.5351 | 182.3122 | 182.5351 | 0.00 |
| 24/01/2024 | 2025 On 07-November-24 | | | Bond Future | 186.60 | 186.8265 | 186.6006 | 186.8265 | 75.00 |
| 24/01/2024 | 2029 On 01-February-24 | | | Bond Future | 129.23 | 129.3188 | 129.2282 | 129.3188 | 3,450.00 |
| 24/01/2024 | 2029 On 02-May-24 | | | Bond Future | 130.72 | 130.8122 | 130.7237 | 130.8122 | 7,165.00 |
| 24/01/2024 | 2029 On 01-August-24 | | | Bond Future | 133.64 | 133.7268 | 133.6370 | 133.7268 | 728.00 |
| 24/01/2024 | 2029 On 07-November-24 | | | Bond Future | 135.38 | 135.4655 | 135.3821 | 135.4655 | 66.00 |
| 24/01/2024 | 2029 On 06-February-25 | | | Bond Future | 138.32 | 138.3995 | 138.3157 | 138.3995 | 0.00 |
| 24/01/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 5916 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | 2030 On 01-February-24 | | | Bond Future | 9.71 | 92.3925 | 92.4846 | 92.3925 | 40,532.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 6664 | 7 | 7 | 7 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 6625 | 7 | 7 | 7 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 6702 | 7 | 7 | 7 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 6470 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 991 | 1 | 1 | 1 | 1,360.00 |
| 24/01/2024 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 105 | 0 | 0 | 0 | 400.00 |
| 24/01/2024 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 1520 | 1 | 2 | 1 | 400.00 |
| 24/01/2024 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 9464 | 9 | 9 | 9 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 10.39 | Call | Bond Future | 2812 | 3 | 3 | 3 | 500.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.86 | Call | Bond Future | 8568 | 8 | 9 | 8 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 9.89 | Call | Bond Future | 851 | 1 | 1 | 1 | 500.00 |
| 24/01/2024 | 2030 On 01-February-24 | 10.16 | Call | Bond Future | 1878 | 2 | 2 | 2 | 200.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.00 | Call | Bond Future | 5259 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.75 | Call | Bond Future | 8154 | 8 | 8 | 8 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.85 | Call | Bond Future | 8531 | 8 | 9 | 8 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 10.00 | Call | Bond Future | 1249 | 1 | 1 | 1 | 500.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 24/01/2024 | 2030 On 01-February-24 | 10.00 | Put | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 24/01/2024 | 2030 On 01-February-24 | 10.16 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 700.00 |
| 24/01/2024 | 2030 On 01-February-24 | 9.89 | Put | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 10.39 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 24/01/2024 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 721 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 400.00 |
| 24/01/2024 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,360.00 |
| 24/01/2024 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2030 On 02-May-24 | | | Bond Future | 9.76 | 94.4144 | 94.5082 | 94.4144 | 131,982.00 |
| 24/01/2024 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 1425 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 1402 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 1448 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 1091 | 1 | 1 | 1 | 1,000.00 |
| 24/01/2024 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 2299 | 2 | 2 | 2 | 1,000.00 |
| 24/01/2024 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 8452 | 8 | 8 | 8 | 0.00 |
| 24/01/2024 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 10023 | 10 | 10 | 10 | 0.00 |
| 24/01/2024 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 4429 | 4 | 4 | 4 | 1,080.00 |
| 24/01/2024 | 2030 On 02-May-24 | 10.62 | Call | Bond Future | 3744 | 4 | 4 | 4 | 500.00 |
| 24/01/2024 | 2030 On 02-May-24 | 11.12 | Call | Bond Future | 5491 | 5 | 5 | 5 | 500.00 |
| 24/01/2024 | 2030 On 02-May-24 | 13.15 | Call | Bond Future | 12703 | 13 | 13 | 13 | 0.00 |
| 24/01/2024 | 2030 On 02-May-24 | 13.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 24/01/2024 | 2030 On 02-May-24 | 11.12 | Put | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2030 On 02-May-24 | 10.62 | Put | Bond Future | 302 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 5 | 0 | 0 | 0 | 1,080.00 |
| 24/01/2024 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 20 | 0 | 0 | 0 | 1,000.00 |
| 24/01/2024 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 683 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 1512 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 1170 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 1206 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 1188 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2030 On 01-August-24 | | | Bond Future | 9.81 | 92.4899 | 92.5861 | 92.4899 | 0.00 |
| 24/01/2024 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 3214 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 3242 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 3186 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 1001 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 979 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 990 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2030 On 07-November-24 | | | Bond Future | 9.87 | 94.6394 | 94.7390 | 94.6394 | 1,652.00 |
| 24/01/2024 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 4276 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 4304 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 4248 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 1013 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 996 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 1004 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | 2030 On 06-February-25 | | | Bond Future | 9.94 | 92.6562 | 92.7589 | 92.6562 | 0.00 |
| 24/01/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 3959 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 1306 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | | | Bond Future | 10.59 | 90.1742 | 90.3110 | 90.1742 | 22,601.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 5871 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 5916 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 5826 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 10.90 | Call | Bond Future | 1546 | 1 | 2 | 1 | 8,500.00 |
| 24/01/2024 | 2032 On 01-February-24 | 12.00 | Call | Bond Future | 6587 | 6 | 7 | 6 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 957 | 1 | 1 | 1 | 1,200.00 |
| 24/01/2024 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 9281 | 9 | 9 | 9 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 24/01/2024 | 2032 On 01-February-24 | 10.59 | Call | Bond Future | 393 | 0 | 0 | 0 | 500.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.09 | Call | Bond Future | 2416 | 2 | 2 | 2 | 500.00 |
| 24/01/2024 | 2032 On 01-February-24 | 12.73 | Call | Bond Future | 9747 | 10 | 10 | 10 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 10.78 | Call | Bond Future | 1036 | 1 | 1 | 1 | 200.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.75 | Call | Bond Future | 5466 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 12.50 | Call | Bond Future | 8769 | 9 | 9 | 9 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.33 | Call | Bond Future | 3537 | 3 | 4 | 3 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.55 | Call | Bond Future | 4554 | 4 | 5 | 4 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.35 | Call | Bond Future | 3630 | 3 | 4 | 3 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 10.85 | Call | Bond Future | 1327 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 10.85 | Put | Bond Future | 70 | 0 | 0 | 0 | 17,000.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.35 | Put | Bond Future | 1 | 0 | 0 | 0 | 8,500.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 8,500.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.33 | Put | Bond Future | 1 | 0 | 0 | 0 | 17,000.00 |
| 24/01/2024 | 2032 On 01-February-24 | 12.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 24/01/2024 | 2032 On 01-February-24 | 10.78 | Put | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 12.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.09 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 10.59 | Put | Bond Future | 403 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 136 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 2927 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 24/01/2024 | 2032 On 01-February-24 | 12.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 10.90 | Put | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | | | Bond Future | 10.67 | 87.9860 | 88.1253 | 87.9860 | 144,690.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 920 | 1 | 1 | 1 | 1,000.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 2117 | 2 | 2 | 2 | 1,000.00 |
| 24/01/2024 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 9963 | 10 | 10 | 10 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 11.35 | Call | Bond Future | 3756 | 4 | 4 | 4 | 1,550.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.65 | Call | Bond Future | 1545 | 1 | 2 | 1 | 1,550.00 |
| 24/01/2024 | 2032 On 02-May-24 | 13.35 | Call | Bond Future | 11760 | 12 | 12 | 12 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 1400 | 1 | 1 | 1 | 500.00 |
| 24/01/2024 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 2842 | 3 | 3 | 3 | 500.00 |
| 24/01/2024 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 11085 | 11 | 11 | 11 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 1307 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 1330 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 1285 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.57 | Call | Bond Future | 1353 | 1 | 1 | 1 | 500.00 |
| 24/01/2024 | 2032 On 02-May-24 | 11.21 | Call | Bond Future | 3253 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 11.81 | Call | Bond Future | 5531 | 5 | 6 | 5 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 11.81 | Put | Bond Future | 255 | 0 | 0 | 0 | 500.00 |
| 24/01/2024 | 2032 On 02-May-24 | 11.21 | Put | Bond Future | 695 | 1 | 1 | 1 | 500.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.57 | Put | Bond Future | 1825 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 1902 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 1850 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 1876 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 16 | 0 | 0 | 0 | 500.00 |
| 24/01/2024 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 842 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 13.35 | Put | Bond Future | 10 | 0 | 0 | 0 | 1,550.00 |
| 24/01/2024 | 2032 On 02-May-24 | 11.35 | Put | Bond Future | 553 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.65 | Put | Bond Future | 1631 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 33 | 0 | 0 | 0 | 1,000.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 1199 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 1775 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 2417 | 3 | 2 | 3 | 0.00 |
| 24/01/2024 | 2032 On 01-August-24 | | | Bond Future | 10.75 | 89.9252 | 90.0680 | 89.9252 | 0.00 |
| 24/01/2024 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 3360 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 3330 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 3390 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 1515 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 1546 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 1531 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2032 On 07-November-24 | | | Bond Future | 10.85 | 87.8484 | 87.9956 | 87.8484 | 1,526.00 |
| 24/01/2024 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 10875 | 11 | 11 | 11 | 0.00 |
| 24/01/2024 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 4929 | 5 | 5 | 5 | 1,615.00 |
| 24/01/2024 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 4427 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 4396 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 4458 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 1579 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 1605 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 1592 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 304 | 0 | 0 | 0 | 1,615.00 |
| 24/01/2024 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 1397 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2032 On 06-February-25 | | | Bond Future | 10.95 | 89.7284 | 89.8798 | 89.7284 | 0.00 |
| 24/01/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 4875 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 1543 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2033 On 01-February-24 | | | Bond Future | 122.02 | 122.3943 | 122.0204 | 122.3943 | 2,719.00 |
| 24/01/2024 | 2033 On 02-May-24 | | | Bond Future | 123.26 | 123.6378 | 123.2552 | 123.6378 | 1,320.00 |
| 24/01/2024 | 2033 On 01-August-24 | | | Bond Future | 126.00 | 126.3927 | 126.0021 | 126.3927 | 5,737.00 |
| 24/01/2024 | 2033 On 07-November-24 | | | Bond Future | 127.47 | 127.8616 | 127.4709 | 127.8616 | 0.00 |
| 24/01/2024 | 2033 On 06-February-25 | | | Bond Future | 130.23 | 130.6310 | 130.2333 | 130.6310 | 0.00 |
| 24/01/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 5293 | 6 | 5 | 6 | 0.00 |
| 24/01/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2037 On 01-February-24 | | | Bond Future | 11.82 | 78.2202 | 78.3488 | 78.2202 | 81,580.00 |
| 24/01/2024 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 2667 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 2616 | 2 | 3 | 2 | 0.00 |
| 24/01/2024 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 2718 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | 2037 On 01-February-24 | 13.93 | Call | Bond Future | 10409 | 10 | 10 | 10 | 0.00 |
| 24/01/2024 | 2037 On 01-February-24 | 12.93 | Call | Bond Future | 5740 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | 2037 On 01-February-24 | 12.09 | Call | Bond Future | 1537 | 1 | 2 | 1 | 2,500.00 |
| 24/01/2024 | 2037 On 01-February-24 | 12.93 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,500.00 |
| 24/01/2024 | 2037 On 01-February-24 | 12.09 | Put | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2037 On 01-February-24 | 13.93 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,500.00 |
| 24/01/2024 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2037 On 02-May-24 | | | Bond Future | 11.93 | 79.9320 | 80.0631 | 79.9320 | 81,784.00 |
| 24/01/2024 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 740 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 724 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 757 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 3407 | 4 | 3 | 4 | 0.00 |
| 24/01/2024 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 3487 | 4 | 3 | 4 | 0.00 |
| 24/01/2024 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 3447 | 4 | 3 | 4 | 0.00 |
| 24/01/2024 | 2037 On 01-August-24 | | | Bond Future | 12.04 | 77.4379 | 77.5722 | 77.4379 | 72,241.00 |
| 24/01/2024 | 2037 On 01-August-24 | 13.82 | Call | Bond Future | 9169 | 9 | 9 | 9 | 0.00 |
| 24/01/2024 | 2037 On 01-August-24 | 13.17 | Call | Bond Future | 6602 | 7 | 7 | 7 | 0.00 |
| 24/01/2024 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 2846 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 2876 | 3 | 3 | 3 | 1,383.00 |
| 24/01/2024 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 2817 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 2544 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 2498 | 3 | 2 | 3 | 0.00 |
| 24/01/2024 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 2521 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2037 On 01-August-24 | 13.17 | Put | Bond Future | 920 | 1 | 1 | 1 | 1,383.00 |
| 24/01/2024 | 2037 On 01-August-24 | 13.82 | Put | Bond Future | 495 | 1 | 0 | 1 | 1,383.00 |
| 24/01/2024 | 2037 On 07-November-24 | | | Bond Future | 12.16 | 79.2368 | 79.3753 | 79.2368 | 9,175.00 |
| 24/01/2024 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 4553 | 4 | 5 | 4 | 0.00 |
| 24/01/2024 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 4586 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 4521 | 4 | 5 | 4 | 0.00 |
| 24/01/2024 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 2439 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 2404 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 2421 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2037 On 06-February-25 | | | Bond Future | 12.29 | 76.6724 | 76.8146 | 76.6724 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 5171 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 2817 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2038 On 01-February-24 | | | Bond Future | 131.03 | 131.8560 | 131.0300 | 131.8560 | 779.00 |
| 24/01/2024 | 2038 On 02-May-24 | | | Bond Future | 133.93 | 134.7743 | 133.9294 | 134.7743 | 5,213.00 |
| 24/01/2024 | 2038 On 01-August-24 | | | Bond Future | 134.85 | 135.7049 | 134.8524 | 135.7049 | 0.00 |
| 24/01/2024 | 2038 On 07-November-24 | | | Bond Future | 138.02 | 138.8949 | 138.0239 | 138.8949 | 0.00 |
| 24/01/2024 | 2038 On 06-February-25 | | | Bond Future | 138.90 | 139.7780 | 138.9000 | 139.7780 | 0.00 |
| 24/01/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 3670 | 5 | 4 | 5 | 0.00 |
| 24/01/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2040 On 01-February-24 | | | Bond Future | 12.15 | 78.0191 | 78.1552 | 78.0191 | 26,562.00 |
| 24/01/2024 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 1270 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2040 On 01-February-24 | 12.30 | Call | Bond Future | 1098 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2040 On 01-February-24 | 12.90 | Call | Bond Future | 4146 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | 2040 On 01-February-24 | 13.90 | Call | Bond Future | 9149 | 9 | 9 | 9 | 0.00 |
| 24/01/2024 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 1314 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 197 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2040 On 01-February-24 | 13.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2040 On 01-February-24 | 12.90 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2040 On 01-February-24 | 12.30 | Put | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 185 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2040 On 02-May-24 | | | Bond Future | 12.26 | 79.7265 | 79.8652 | 79.7265 | 131,683.00 |
| 24/01/2024 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 554 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 568 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 541 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 4430 | 5 | 4 | 5 | 0.00 |
| 24/01/2024 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 4335 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 4383 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | 2040 On 01-August-24 | | | Bond Future | 12.37 | 76.9775 | 77.1196 | 76.9775 | 2,992.00 |
| 24/01/2024 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 2645 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 2615 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 2674 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 2869 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 2923 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 2896 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2040 On 07-November-24 | | | Bond Future | 12.50 | 78.7656 | 78.9119 | 78.7656 | 8,697.00 |
| 24/01/2024 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 4622 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 4589 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 4655 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 2741 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 2781 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 2761 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2040 On 06-February-25 | | | Bond Future | 12.64 | 75.9401 | 76.0904 | 75.9401 | 0.00 |
| 24/01/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 4972 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 3307 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2044 On 01-February-24 | | | Bond Future | 12.25 | 74.0331 | 74.1980 | 74.0331 | 21,990.00 |
| 24/01/2024 | 2044 On 01-February-24 | 13.25 | Call | Bond Future | 5405 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 648 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 617 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 680 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2044 On 01-February-24 | 13.00 | Call | Bond Future | 4114 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | 2044 On 01-February-24 | 13.00 | Put | Bond Future | 2 | 0 | 0 | 0 | 15,000.00 |
| 24/01/2024 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 475 | 1 | 0 | 1 | 0.00 |
| 24/01/2024 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 527 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 500 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | 2044 On 01-February-24 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 24/01/2024 | 2044 On 02-May-24 | | | Bond Future | 12.36 | 75.6533 | 75.8215 | 75.6533 | 78,007.00 |
| 24/01/2024 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 468 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 456 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 480 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 4607 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 4707 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 4657 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2044 On 01-August-24 | | | Bond Future | 12.47 | 72.9396 | 73.1119 | 72.9396 | 26,240.00 |
| 24/01/2024 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 2300 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 2327 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 2273 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 3373 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 3313 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 3343 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2044 On 07-November-24 | | | Bond Future | 12.60 | 74.6338 | 74.8110 | 74.6338 | 0.00 |
| 24/01/2024 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 4485 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 4518 | 4 | 5 | 4 | 0.00 |
| 24/01/2024 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 4452 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 2822 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 2781 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 2801 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2044 On 06-February-25 | | | Bond Future | 12.73 | 71.8451 | 72.0269 | 71.8451 | 0.00 |
| 24/01/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 4982 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 3414 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | 2046 On 01-February-24 | | | Bond Future | 115.73 | 116.0161 | 115.7269 | 116.0161 | 11,523.00 |
| 24/01/2024 | 2046 On 02-May-24 | | | Bond Future | 116.14 | 116.4332 | 116.1444 | 116.4332 | 15,355.00 |
| 24/01/2024 | 2046 On 01-August-24 | | | Bond Future | 118.73 | 119.0274 | 118.7326 | 119.0274 | 0.00 |
| 24/01/2024 | 2046 On 07-November-24 | | | Bond Future | 119.33 | 119.6170 | 119.3275 | 119.6170 | 0.00 |
| 24/01/2024 | 2046 On 06-February-25 | | | Bond Future | 121.91 | 122.2066 | 121.9121 | 122.2066 | 0.00 |
| 24/01/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 7902 | 8 | 8 | 8 | 0.00 |
| 24/01/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 2050 On 01-February-24 | | | Bond Future | 115.27 | 115.6000 | 115.2686 | 115.6000 | 9,650.00 |
| 24/01/2024 | 2050 On 02-May-24 | | | Bond Future | 117.82 | 118.1585 | 117.8194 | 118.1585 | 13,039.00 |
| 24/01/2024 | 2050 On 01-August-24 | | | Bond Future | 118.15 | 118.4838 | 118.1483 | 118.4838 | 0.00 |
| 24/01/2024 | 2050 On 07-November-24 | | | Bond Future | 120.93 | 121.2688 | 120.9268 | 121.2688 | 0.00 |
| 24/01/2024 | 2050 On 06-February-25 | | | Bond Future | 121.19 | 121.5266 | 121.1901 | 121.5266 | 0.00 |
| 24/01/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 5590 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | AL37 On 01-February-24 | | | Index Future | 947.06 | 946.1890 | 947.0600 | 946.1890 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | AL37 On 02-May-24 | | | Index Future | 967.78 | 966.8930 | 967.7820 | 966.8930 | 0.00 |
| 24/01/2024 | AL37 On 01-August-24 | | | Index Future | 989.12 | 988.2110 | 989.1210 | 988.2110 | 0.00 |
| 24/01/2024 | AL37 On 07-November-24 | | | Index Future | 1012.15 | 1011.2180 | 1012.1530 | 1011.2180 | 0.00 |
| 24/01/2024 | AL37 On 06-February-25 | | | Index Future | 1033.88 | 1032.9190 | 1033.8780 | 1032.9190 | 0.00 |
| 24/01/2024 | AL7T On 01-February-24 | | | Index Future | 1097.05 | 1095.8750 | 1097.0450 | 1095.8750 | 0.00 |
| 24/01/2024 | AL7T On 02-May-24 | | | Index Future | 1121.05 | 1119.8550 | 1121.0480 | 1119.8550 | 0.00 |
| 24/01/2024 | AL7T On 01-August-24 | | | Index Future | 1145.77 | 1144.5450 | 1145.7670 | 1144.5450 | 0.00 |
| 24/01/2024 | AL7T On 07-November-24 | | | Index Future | 1172.45 | 1171.1910 | 1172.4460 | 1171.1910 | 0.00 |
| 24/01/2024 | AL7T On 06-February-25 | | | Index Future | 1197.61 | 1196.3260 | 1197.6110 | 1196.3260 | 0.00 |
| 24/01/2024 | ALBI On 01-February-24 | | | Index Future | 949.36 | 948.1900 | 949.3580 | 948.1900 | 66.00 |
| 24/01/2024 | ALBI On 02-May-24 | | | Index Future | 970.13 | 968.9380 | 970.1300 | 968.9380 | 38.00 |
| 24/01/2024 | ALBI On 01-August-24 | | | Index Future | 991.52 | 990.3000 | 991.5210 | 990.3000 | 0.00 |
| 24/01/2024 | ALBI On 07-November-24 | | | Index Future | 1014.61 | 1013.3560 | 1014.6090 | 1013.3560 | 0.00 |
| 24/01/2024 | ALBI On 06-February-25 | | | Index Future | 1036.39 | 1035.1030 | 1036.3860 | 1035.1030 | 0.00 |
| 24/01/2024 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 24/01/2024 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 24/01/2024 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 24/01/2024 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | ES33 On 01-February-24 | | | Bond Future | 12.19 | 76.7475 | 76.8364 | 76.7475 | 0.00 |
| 24/01/2024 | ES33 On 02-May-24 | | | Bond Future | 12.32 | 74.6478 | 74.7384 | 74.6478 | 0.00 |
| 24/01/2024 | ES33 On 01-August-24 | | | Bond Future | 12.45 | 76.3108 | 76.4038 | 76.3108 | 0.00 |
| 24/01/2024 | ES33 On 07-November-24 | | | Bond Future | 12.61 | 74.3006 | 74.3969 | 74.3006 | 0.00 |
| 24/01/2024 | ES33 On 06-February-25 | | | Bond Future | 12.78 | 75.9069 | 76.0060 | 75.9069 | 0.00 |
| 24/01/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 2274 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | ES42 On 01-February-24 | | | Bond Future | 12.76 | 72.4503 | 72.5254 | 72.4503 | 0.00 |
| 24/01/2024 | ES42 On 02-May-24 | | | Bond Future | 12.88 | 69.7914 | 69.8679 | 69.7914 | 0.00 |
| 24/01/2024 | ES42 On 01-August-24 | | | Bond Future | 13.01 | 71.3458 | 71.4243 | 71.3458 | 0.00 |
| 24/01/2024 | ES42 On 07-November-24 | | | Bond Future | 13.16 | 68.7531 | 68.8344 | 68.7531 | 0.00 |
| 24/01/2024 | ES42 On 06-February-25 | | | Bond Future | 13.31 | 70.2373 | 70.3212 | 70.2373 | 0.00 |
| 24/01/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 1928 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | GOVI On 01-February-24 | | | GOVI | 935.82 | 934.6120 | 935.8150 | 934.6120 | 51.00 |
| 24/01/2024 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 558350 | 55 | 56 | 55 | 0.00 |
| 24/01/2024 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 558250 | 55 | 56 | 55 | 0.00 |
| 24/01/2024 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 558150 | 55 | 56 | 55 | 0.00 |
| 24/01/2024 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | GOVI On 02-May-24 | | | GOVI | 956.29 | 955.0630 | 956.2900 | 955.0630 | 672.00 |
| 24/01/2024 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 53200 | 4 | 5 | 4 | 0.00 |
| 24/01/2024 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 53100 | 4 | 5 | 4 | 0.00 |
| 24/01/2024 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 53000 | 4 | 5 | 4 | 0.00 |
| 24/01/2024 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | GOVI On 01-August-24 | | | GOVI | 977.38 | 976.1200 | 977.3760 | 976.1200 | 0.00 |
| 24/01/2024 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 339960 | 33 | 34 | 33 | 0.00 |
| 24/01/2024 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 339860 | 33 | 34 | 33 | 0.00 |
| 24/01/2024 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 340060 | 33 | 34 | 33 | 0.00 |
| 24/01/2024 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | GOVI On 07-November-24 | | | GOVI | 1000.13 | 998.8450 | 1000.1340 | 998.8450 | 0.00 |
| 24/01/2024 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 513440 | 50 | 51 | 50 | 0.00 |
| 24/01/2024 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 513340 | 50 | 51 | 50 | 0.00 |
| 24/01/2024 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 513540 | 50 | 51 | 50 | 0.00 |
| 24/01/2024 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | GOVI On 07-November-24 | 948.80 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | GOVI On 06-February-25 | | | GOVI | 1021.60 | 1020.2810 | 1021.6010 | 1020.2810 | 0.00 |
| 24/01/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 496010 | 48 | 50 | 48 | 0.00 |
| 24/01/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | GVIK On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/01/2024 | IGOV On 01-February-24 | | | Index Future | 345.47 | 346.7990 | 345.4740 | 346.7990 | 192.00 |
| 24/01/2024 | IGOV On 02-May-24 | | | Index Future | 353.12 | 354.4730 | 353.1180 | 354.4730 | 430.00 |
| 24/01/2024 | IGOV On 01-August-24 | | | Index Future | 360.99 | 362.3730 | 360.9880 | 362.3730 | 0.00 |
| 24/01/2024 | IGOV On 07-November-24 | | | Index Future | 369.48 | 370.8980 | 369.4820 | 370.8980 | 0.00 |
| 24/01/2024 | IGOV On 06-February-25 | | | Index Future | 377.49 | 378.9380 | 377.4930 | 378.9380 | 0.00 |
| 24/01/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 24/01/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 24/01/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 24/01/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 24/01/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 24/01/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 24/01/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 24/01/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 24/01/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 24/01/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 24/01/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 24/01/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 24/01/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 24/01/2024 | JBAF On 17-January-24 | | | Jibar Tradeable Future | 8.40 | 8.4000 | 91.6000 | 8.4000 | 0.00 |
| 24/01/2024 | JBAF On 21-February-24 | | | Jibar Tradeable Future | 8.35 | 91.6490 | 91.6460 | 91.6490 | 0.00 |
| 24/01/2024 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.35 | 91.6480 | 91.6500 | 91.6480 | 0.00 |
| 24/01/2024 | JBAF On 17-April-24 | | | Jibar Tradeable Future | 8.27 | 91.7300 | 91.7320 | 91.7300 | 0.00 |
| 24/01/2024 | JBAF On 15-May-24 | | | Jibar Tradeable Future | 8.23 | 91.7700 | 91.7700 | 91.7700 | 0.00 |
| 24/01/2024 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.10 | 91.9000 | 91.9000 | 91.9000 | 0.00 |
| 24/01/2024 | JBAF On 17-July-24 | | | Jibar Tradeable Future | 8.10 | 91.8990 | 91.9000 | 91.8990 | 0.00 |
| 24/01/2024 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.90 | 92.0960 | 92.1000 | 92.0960 | 0.00 |
| 24/01/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.61 | 92.3910 | 92.3920 | 92.3910 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 7.56 | 92.4380 | 92.4400 | 92.4380 | 0.00 |
| 24/01/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 7.38 | 92.6180 | 92.6210 | 92.6180 | 0.00 |
| 24/01/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 7.41 | 92.5900 | 92.5890 | 92.5900 | 0.00 |
| 24/01/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 7.48 | 92.5310 | 92.5200 | 92.5310 | 0.00 |
| 24/01/2024 | R035 On 01-February-24 | | | Bond Future | 11.38 | 88.2461 | 88.3207 | 88.2461 | 18,035.00 |
| 24/01/2024 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 400.00 |
| 24/01/2024 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 76 | 0 | 0 | 0 | 400.00 |
| 24/01/2024 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 10438 | 10 | 10 | 10 | 0.00 |
| 24/01/2024 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 4285 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 4336 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 4234 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 400.00 |
| 24/01/2024 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 1551 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 4365 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R035 On 02-May-24 | | | Bond Future | 11.48 | 85.6662 | 85.7421 | 85.6662 | 159,043.00 |
| 24/01/2024 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 1136 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 1158 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 1114 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 2685 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 2617 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 2651 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R035 On 01-August-24 | | | Bond Future | 11.57 | 87.5545 | 87.6324 | 87.5545 | 0.00 |
| 24/01/2024 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 3264 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 3232 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 3296 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 2026 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 2066 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 2046 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R035 On 07-November-24 | | | Bond Future | 11.69 | 85.0746 | 85.1553 | 85.0746 | 19,875.00 |
| 24/01/2024 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 4686 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 4653 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 4719 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 2167 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 2201 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 2184 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R035 On 06-February-25 | | | Bond Future | 11.82 | 86.8957 | 86.9792 | 86.8957 | 0.00 |
| 24/01/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 5082 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 2124 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R053 On 01-February-24 | | | Bond Future | 12.19 | 99.3228 | 99.5786 | 99.3228 | 0.00 |
| 24/01/2024 | R053 On 01-February-24 | 12.93 | Call | Bond Future | 5353 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | R053 On 01-February-24 | 12.92 | Call | Bond Future | 5285 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | R053 On 01-February-24 | 12.94 | Call | Bond Future | 5421 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | R053 On 01-February-24 | 12.94 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R053 On 01-February-24 | 12.92 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R053 On 01-February-24 | 12.93 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R053 On 02-May-24 | | | Bond Future | 12.29 | 95.6323 | 95.8932 | 95.6323 | 5,189.00 |
| 24/01/2024 | R053 On 02-May-24 | 13.03 | Call | Bond Future | 6178 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | R053 On 02-May-24 | 13.04 | Call | Bond Future | 6232 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | R053 On 02-May-24 | 13.02 | Call | Bond Future | 6124 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | R053 On 02-May-24 | 13.02 | Put | Bond Future | 942 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R053 On 02-May-24 | 13.04 | Put | Bond Future | 915 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R053 On 02-May-24 | 13.03 | Put | Bond Future | 929 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R053 On 01-August-24 | | | Bond Future | 12.40 | 97.7399 | 98.0071 | 97.7399 | 0.00 |
| 24/01/2024 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 7120 | 7 | 7 | 7 | 0.00 |
| 24/01/2024 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 7170 | 7 | 7 | 7 | 0.00 |
| 24/01/2024 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 7071 | 7 | 7 | 7 | 0.00 |
| 24/01/2024 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 1928 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 1894 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 1911 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R053 On 07-November-24 | | | Bond Future | 12.52 | 94.1392 | 94.4138 | 94.1392 | 0.00 |
| 24/01/2024 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 5909 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 5952 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 5867 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 3955 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 3901 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 3928 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R053 On 06-February-25 | | | Bond Future | 12.65 | 96.1523 | 96.4339 | 96.1523 | 0.00 |
| 24/01/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 6594 | 6 | 7 | 6 | 0.00 |
| 24/01/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 4540 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | R186 On 01-February-24 | | | Bond Future | 8.68 | 105.7645 | 105.8680 | 105.7645 | 32,993.00 |
| 24/01/2024 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 2080 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 2130 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R186 On 02-May-24 | | | Bond Future | 8.66 | 108.0791 | 108.1844 | 108.0791 | 84,371.00 |
| 24/01/2024 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 101 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R186 On 02-May-24 | 9.73 | Call | Bond Future | 2580 | 2 | 3 | 2 | 2,030.00 |
| 24/01/2024 | R186 On 02-May-24 | 10.40 | Call | Bond Future | 4044 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R186 On 02-May-24 | 10.40 | Put | Bond Future | 19 | 0 | 0 | 0 | 2,030.00 |
| 24/01/2024 | R186 On 02-May-24 | 9.73 | Put | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 1643 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 1684 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 1664 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R186 On 01-August-24 | | | Bond Future | 8.62 | 105.1527 | 105.2609 | 105.1527 | 0.00 |
| 24/01/2024 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 922 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 935 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 908 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 760 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 769 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R186 On 07-November-24 | | | Bond Future | 8.60 | 107.5968 | 107.7088 | 107.5968 | 44,528.00 |
| 24/01/2024 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1678 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1664 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1692 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 629 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 639 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 634 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R186 On 06-February-25 | | | Bond Future | 8.59 | 104.5849 | 104.7004 | 104.5849 | 0.00 |
| 24/01/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1526 | 1 | 2 | 1 | 0.00 |
| 24/01/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 764 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R202 On 01-February-24 | | | Bond Future | 259.14 | 259.9494 | 259.1431 | 259.9494 | 4,741.00 |
| 24/01/2024 | R202 On 02-May-24 | | | Bond Future | 264.88 | 265.7026 | 264.8774 | 265.7026 | 4,858.00 |
| 24/01/2024 | R202 On 01-August-24 | | | Bond Future | 265.70 | 266.5225 | 265.7022 | 266.5225 | 0.00 |
| 24/01/2024 | R202 On 07-November-24 | | | Bond Future | 271.95 | 272.7878 | 271.9516 | 272.7878 | 6.00 |
| 24/01/2024 | R202 On 06-February-25 | | | Bond Future | 272.63 | 273.4571 | 272.6313 | 273.4571 | 0.00 |
| 24/01/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 5841 | 7 | 6 | 7 | 0.00 |
| 24/01/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R209 On 01-February-24 | | | Bond Future | 11.53 | 68.0210 | 68.1088 | 68.0210 | 3,872.00 |
| 24/01/2024 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 2811 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 2856 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 2766 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R209 On 02-May-24 | | | Bond Future | 11.62 | 66.3568 | 66.4463 | 66.3568 | 13,366.00 |
| 24/01/2024 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 693 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 708 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 678 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 2888 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 2818 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 2853 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R209 On 01-August-24 | | | Bond Future | 11.71 | 67.8193 | 67.9110 | 67.8193 | 1,690.00 |
| 24/01/2024 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 2501 | 2 | 3 | 2 | 0.00 |
| 24/01/2024 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 2474 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 2527 | 2 | 3 | 2 | 0.00 |
| 24/01/2024 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 2118 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 2158 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 2138 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R209 On 07-November-24 | | | Bond Future | 11.82 | 66.2388 | 66.3335 | 66.2388 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 3885 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 3913 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 3856 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 2099 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 2067 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 2083 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R209 On 06-February-25 | | | Bond Future | 11.94 | 67.6564 | 67.7539 | 67.6564 | 0.00 |
| 24/01/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 4472 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 2226 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R210 On 01-February-24 | | | Bond Future | 233.29 | 234.5706 | 233.2904 | 234.5706 | 300.00 |
| 24/01/2024 | R210 On 02-May-24 | | | Bond Future | 235.20 | 236.5019 | 235.2035 | 236.5019 | 198.00 |
| 24/01/2024 | R210 On 01-August-24 | | | Bond Future | 240.45 | 241.7713 | 240.4451 | 241.7713 | 300.00 |
| 24/01/2024 | R210 On 07-November-24 | | | Bond Future | 242.77 | 244.1075 | 242.7695 | 244.1075 | 60.00 |
| 24/01/2024 | R210 On 06-February-25 | | | Bond Future | 248.03 | 249.3935 | 248.0292 | 249.3935 | 0.00 |
| 24/01/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 8419 | 10 | 8 | 10 | 0.00 |
| 24/01/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R213 On 01-February-24 | | | Bond Future | 10.23 | 86.9937 | 87.0938 | 86.9937 | 16,380.00 |
| 24/01/2024 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 6242 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 6202 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 6283 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R213 On 02-May-24 | | | Bond Future | 10.29 | 85.3395 | 85.4414 | 85.3395 | 23,341.00 |
| 24/01/2024 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 1411 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 1388 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 1434 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 1400 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 1441 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 1420 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R213 On 01-August-24 | | | Bond Future | 10.35 | 87.2205 | 87.3251 | 87.2205 | 0.00 |
| 24/01/2024 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 3258 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 3287 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 3229 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 1124 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 1100 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 1112 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R213 On 07-November-24 | | | Bond Future | 10.44 | 85.6873 | 85.7953 | 85.6873 | 16,191.00 |
| 24/01/2024 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 4363 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 4335 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 4392 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 1246 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 1267 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 1256 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R213 On 06-February-25 | | | Bond Future | 10.54 | 87.5224 | 87.6338 | 87.5224 | 0.00 |
| 24/01/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 4533 | 4 | 5 | 4 | 0.00 |
| 24/01/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 1395 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R214 On 01-February-24 | | | Bond Future | 12.00 | 63.2016 | 63.2676 | 63.2016 | 5,809.00 |
| 24/01/2024 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 918 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 953 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 883 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 196 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 209 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R214 On 02-May-24 | | | Bond Future | 12.10 | 61.2809 | 61.3480 | 61.2809 | 20,876.00 |
| 24/01/2024 | R214 On 02-May-24 | 12.14 | Call | Bond Future | 1756 | 2 | 2 | 2 | 6,610.00 |
| 24/01/2024 | R214 On 02-May-24 | 13.52 | Call | Bond Future | 6521 | 6 | 7 | 6 | 0.00 |
| 24/01/2024 | R214 On 02-May-24 | 12.87 | Call | Bond Future | 4104 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R214 On 02-May-24 | 12.12 | Call | Bond Future | 1703 | 2 | 2 | 2 | 10,000.00 |
| 24/01/2024 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 464 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 476 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 452 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 3660 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 3579 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 3620 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R214 On 02-May-24 | 12.14 | Put | Bond Future | 1544 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R214 On 02-May-24 | 12.87 | Put | Bond Future | 528 | 1 | 1 | 1 | 16,610.00 |
| 24/01/2024 | R214 On 02-May-24 | 12.12 | Put | Bond Future | 1587 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | R214 On 02-May-24 | 13.52 | Put | Bond Future | 193 | 0 | 0 | 0 | 16,610.00 |
| 24/01/2024 | R214 On 01-August-24 | | | Bond Future | 12.19 | 62.6316 | 62.7006 | 62.6316 | 0.00 |
| 24/01/2024 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 2310 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 2285 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 2336 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 2377 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 2422 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 2399 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R214 On 07-November-24 | | | Bond Future | 12.30 | 60.7806 | 60.8519 | 60.7806 | 0.00 |
| 24/01/2024 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 3818 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 3846 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 3790 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 2420 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 2385 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 2403 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R214 On 06-February-25 | | | Bond Future | 12.42 | 62.0816 | 62.1552 | 62.0816 | 0.00 |
| 24/01/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 4160 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 2845 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | | | Bond Future | 12.17 | 77.1969 | 77.3672 | 77.1969 | 15,261.00 |
| 24/01/2024 | R248 On 01-February-24 | 13.90 | Call | Bond Future | 9129 | 9 | 9 | 9 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 13.10 | Call | Bond Future | 5177 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 519 | 0 | 1 | 0 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 547 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 491 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 13.37 | Call | Bond Future | 6559 | 6 | 7 | 6 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 12.30 | Call | Bond Future | 1046 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 11.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 12.30 | Put | Bond Future | 279 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 11.50 | Put | Bond Future | 4173 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 13.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 667 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 605 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 635 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R248 On 01-February-24 | 13.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2024 | R248 On 01-February-24 | 13.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R248 On 02-May-24 | | | Bond Future | 12.27 | 74.4388 | 74.6124 | 74.4388 | 245,455.00 |
| 24/01/2024 | R248 On 02-May-24 | 11.40 | Call | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R248 On 02-May-24 | 12.40 | Call | Bond Future | 2494 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R248 On 02-May-24 | 13.16 | Call | Bond Future | 5507 | 5 | 6 | 5 | 0.00 |
| 24/01/2024 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 384 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 395 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 374 | 0 | 0 | 0 | 0.00 |
| 24/01/2024 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 5382 | 6 | 5 | 6 | 0.00 |
| 24/01/2024 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 5272 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 5327 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | R248 On 02-May-24 | 13.16 | Put | Bond Future | 594 | 1 | 1 | 1 | 0.00 |
| 24/01/2024 | R248 On 02-May-24 | 12.40 | Put | Bond Future | 1724 | 2 | 2 | 2 | 0.00 |
| 24/01/2024 | R248 On 02-May-24 | 11.40 | Put | Bond Future | 5718 | 6 | 6 | 6 | 0.00 |
| 24/01/2024 | R248 On 01-August-24 | | | Bond Future | 12.37 | 76.0795 | 76.2574 | 76.0795 | 13,000.00 |
| 24/01/2024 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 2695 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 2725 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 2665 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 3046 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 2991 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 3018 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R248 On 07-November-24 | | | Bond Future | 12.49 | 73.3961 | 73.5791 | 73.3961 | 0.00 |
| 24/01/2024 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 4617 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 4650 | 5 | 5 | 5 | 0.00 |
| 24/01/2024 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 4584 | 4 | 5 | 4 | 0.00 |
| 24/01/2024 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 2962 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 2920 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 2941 | 3 | 3 | 3 | 0.00 |
| 24/01/2024 | R248 On 06-February-25 | | | Bond Future | 12.61 | 74.9668 | 75.1545 | 74.9668 | 0.00 |
| 24/01/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 4450 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 3912 | 4 | 4 | 4 | 0.00 |
| 24/01/2024 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | 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 |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 24/01/2024 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2024 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |