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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/05/2024 TO: 02/05/2024

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | 2025 On 02-May-24 | | | Bond Future | 179.58 | 179.4977 | 179.5752 | 179.4977 | 0.00 |
| 02/05/2024 | 2025 On 01-August-24 | | | Bond Future | 181.71 | 181.6012 | 181.7128 | 181.6012 | 5,540.00 |
| 02/05/2024 | 2025 On 07-November-24 | | | Bond Future | 186.05 | 185.9353 | 186.0499 | 185.9353 | 4,944.00 |
| 02/05/2024 | 2029 On 02-May-24 | | | Bond Future | 128.33 | 128.3303 | 128.3267 | 128.3303 | 0.00 |
| 02/05/2024 | 2029 On 01-August-24 | | | Bond Future | 131.24 | 131.1536 | 131.2398 | 131.1536 | 8,481.00 |
| 02/05/2024 | 2029 On 07-November-24 | | | Bond Future | 132.97 | 132.8769 | 132.9652 | 132.8769 | 0.00 |
| 02/05/2024 | 2029 On 06-February-25 | | | Bond Future | 135.89 | 135.7976 | 135.8883 | 135.7976 | 0.00 |
| 02/05/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 3488 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2029 On 08-May-25 | | | Bond Future | 137.41 | 137.3207 | 137.4134 | 137.3207 | 0.00 |
| 02/05/2024 | 2029 On 08-May-25 | 137.85 | Call | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 437 | 1 | 0 | 1 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | | | Bond Future | 10.63 | 90.9049 | 91.0272 | 90.9049 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 4951 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 740 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 6536 | 6 | 7 | 6 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 10.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 11.12 | Call | Bond Future | 1894 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 13.15 | Call | Bond Future | 9221 | 9 | 9 | 9 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 13.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 11.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 10.62 | Put | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 1865 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 3902 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 3203 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 3285 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 3244 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2030 On 01-August-24 | | | Bond Future | 10.73 | 88.8765 | 89.0412 | 88.8765 | 116,790.00 |
| 02/05/2024 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 905 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 890 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 919 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2030 On 01-August-24 | 10.21 | Call | Bond Future | 679 | 1 | 1 | 1 | 600.00 |
| 02/05/2024 | 2030 On 01-August-24 | 10.71 | Call | Bond Future | 1472 | 1 | 1 | 1 | 600.00 |
| 02/05/2024 | 2030 On 01-August-24 | 11.31 | Call | Bond Future | 2892 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2030 On 01-August-24 | 11.31 | Put | Bond Future | 721 | 1 | 1 | 1 | 600.00 |
| 02/05/2024 | 2030 On 01-August-24 | 10.21 | Put | Bond Future | 2657 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2030 On 01-August-24 | 10.71 | Put | Bond Future | 1534 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 2202 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 2250 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 2226 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2030 On 07-November-24 | | | Bond Future | 10.84 | 90.9743 | 91.1431 | 90.9743 | 33,476.00 |
| 02/05/2024 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 1755 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 1737 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 1774 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2030 On 07-November-24 | 10.21 | Call | Bond Future | 922 | 1 | 1 | 1 | 600.00 |
| 02/05/2024 | 2030 On 07-November-24 | 10.71 | Call | Bond Future | 1682 | 2 | 2 | 2 | 600.00 |
| 02/05/2024 | 2030 On 07-November-24 | 11.91 | Call | Bond Future | 4521 | 4 | 5 | 4 | 0.00 |
| 02/05/2024 | 2030 On 07-November-24 | 11.91 | Put | Bond Future | 734 | 1 | 1 | 1 | 600.00 |
| 02/05/2024 | 2030 On 07-November-24 | 10.71 | Put | Bond Future | 2152 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2030 On 07-November-24 | 10.21 | Put | Bond Future | 3244 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 2062 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 2098 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 2080 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2030 On 06-February-25 | | | Bond Future | 10.96 | 88.9419 | 89.1146 | 88.9419 | 0.00 |
| 02/05/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 1936 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 2928 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2030 On 08-May-25 | | | Bond Future | 11.11 | 90.8596 | 91.0364 | 90.8596 | 0.00 |
| 02/05/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 977 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 1956 | 2 | 2 | 2 | 2,280.00 |
| 02/05/2024 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 5220 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 4246 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 1407 | 1 | 1 | 1 | 1,640.00 |
| 02/05/2024 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 1786 | 2 | 2 | 2 | 1,640.00 |
| 02/05/2024 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 4138 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 1418 | 1 | 1 | 1 | 2,280.00 |
| 02/05/2024 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 3379 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 5038 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | | | Bond Future | 11.49 | 84.1196 | 84.3072 | 84.1196 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.54 | Call | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 6112 | 6 | 6 | 6 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 11.81 | Call | Bond Future | 1458 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 11.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 11.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 13.35 | Call | Bond Future | 7932 | 8 | 8 | 8 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 7251 | 7 | 7 | 7 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 11.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 11.28 | Put | Bond Future | 937 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.30 | Put | Bond Future | 5610 | 6 | 6 | 6 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 1818 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 13.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 11.35 | Put | Bond Future | 616 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.65 | Put | Bond Future | 3904 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 11.21 | Put | Bond Future | 1260 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.57 | Put | Bond Future | 4290 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 11.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 4193 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 2900 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 5315 | 6 | 5 | 6 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 4435 | 5 | 4 | 5 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 4338 | 5 | 4 | 5 | 0.00 |
| 02/05/2024 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 4387 | 5 | 4 | 5 | 0.00 |
| 02/05/2024 | 2032 On 01-August-24 | | | Bond Future | 11.58 | 85.9493 | 86.2800 | 85.9493 | 100,501.00 |
| 02/05/2024 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 968 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 951 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | 2032 On 01-August-24 | 11.61 | Call | Bond Future | 1924 | 2 | 2 | 2 | 600.00 |
| 02/05/2024 | 2032 On 01-August-24 | 12.31 | Call | Bond Future | 3937 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2032 On 01-August-24 | 11.11 | Call | Bond Future | 920 | 1 | 1 | 1 | 600.00 |
| 02/05/2024 | 2032 On 01-August-24 | 12.54 | Call | Bond Future | 4705 | 4 | 5 | 4 | 0.00 |
| 02/05/2024 | 2032 On 01-August-24 | 12.54 | Put | Bond Future | 564 | 1 | 1 | 1 | 11,000.00 |
| 02/05/2024 | 2032 On 01-August-24 | 11.61 | Put | Bond Future | 1769 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2032 On 01-August-24 | 12.31 | Put | Bond Future | 759 | 1 | 1 | 1 | 600.00 |
| 02/05/2024 | 2032 On 01-August-24 | 11.11 | Put | Bond Future | 3015 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 2956 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 2897 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 2926 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2032 On 07-November-24 | | | Bond Future | 11.71 | 83.8107 | 84.1493 | 83.8107 | 52,520.00 |
| 02/05/2024 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 1946 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 1967 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 1925 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 7326 | 7 | 7 | 7 | 0.00 |
| 02/05/2024 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 2292 | 2 | 2 | 2 | 1,615.00 |
| 02/05/2024 | 2032 On 07-November-24 | 11.11 | Call | Bond Future | 1266 | 1 | 1 | 1 | 600.00 |
| 02/05/2024 | 2032 On 07-November-24 | 11.61 | Call | Bond Future | 2225 | 2 | 2 | 2 | 600.00 |
| 02/05/2024 | 2032 On 07-November-24 | 12.95 | Call | Bond Future | 5997 | 6 | 6 | 6 | 0.00 |
| 02/05/2024 | 2032 On 07-November-24 | 12.95 | Put | Bond Future | 879 | 1 | 1 | 1 | 600.00 |
| 02/05/2024 | 2032 On 07-November-24 | 11.61 | Put | Bond Future | 2670 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2032 On 07-November-24 | 11.11 | Put | Bond Future | 3917 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 602 | 1 | 1 | 1 | 1,615.00 |
| 02/05/2024 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 2607 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 2980 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 2934 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 2957 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2032 On 06-February-25 | | | Bond Future | 11.86 | 85.6324 | 85.9787 | 85.6324 | 0.00 |
| 02/05/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 2801 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 3370 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | 2032 On 08-May-25 | | | Bond Future | 12.01 | 83.3124 | 83.6664 | 83.3124 | 0.00 |
| 02/05/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 1416 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 6055 | 6 | 6 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | 2033 On 02-May-24 | | | Bond Future | 120.77 | 120.7479 | 120.7736 | 120.7479 | 0.00 |
| 02/05/2024 | 2033 On 01-August-24 | | | Bond Future | 123.24 | 123.4045 | 123.2375 | 123.4045 | 7,742.00 |
| 02/05/2024 | 2033 On 07-November-24 | | | Bond Future | 124.67 | 124.8449 | 124.6741 | 124.8449 | 0.00 |
| 02/05/2024 | 2033 On 06-February-25 | | | Bond Future | 127.41 | 127.5891 | 127.4150 | 127.5891 | 0.00 |
| 02/05/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 2475 | 3 | 2 | 3 | 0.00 |
| 02/05/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2033 On 08-May-25 | | | Bond Future | 128.65 | 128.8321 | 128.6543 | 128.8321 | 0.00 |
| 02/05/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 1966 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2037 On 02-May-24 | | | Bond Future | 12.45 | 77.0585 | 77.3219 | 77.0585 | 0.00 |
| 02/05/2024 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 5391 | 6 | 5 | 6 | 0.00 |
| 02/05/2024 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 5504 | 6 | 6 | 6 | 0.00 |
| 02/05/2024 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 5448 | 6 | 5 | 6 | 0.00 |
| 02/05/2024 | 2037 On 01-August-24 | | | Bond Future | 12.57 | 74.4786 | 74.8262 | 74.4786 | 192,819.00 |
| 02/05/2024 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 1076 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 1095 | 1 | 1 | 1 | 1,383.00 |
| 02/05/2024 | 2037 On 01-August-24 | 13.82 | Call | Bond Future | 6420 | 6 | 6 | 6 | 0.00 |
| 02/05/2024 | 2037 On 01-August-24 | 13.17 | Call | Bond Future | 4023 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2037 On 01-August-24 | 13.17 | Put | Bond Future | 1086 | 1 | 1 | 1 | 1,383.00 |
| 02/05/2024 | 2037 On 01-August-24 | 13.82 | Put | Bond Future | 492 | 1 | 0 | 1 | 1,383.00 |
| 02/05/2024 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 3462 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 3531 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 3497 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | 2037 On 07-November-24 | | | Bond Future | 12.71 | 76.2364 | 76.5923 | 76.2364 | 9,175.00 |
| 02/05/2024 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 2704 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 2679 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 2730 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 3331 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 3380 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 3355 | 4 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | 2037 On 06-February-25 | | | Bond Future | 12.86 | 73.6326 | 73.9965 | 73.6326 | 0.00 |
| 02/05/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 3640 | 3 | 4 | 3 | 0.00 |
| 02/05/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 4104 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2037 On 08-May-25 | | | Bond Future | 13.01 | 75.2192 | 75.5912 | 75.2192 | 3,975.00 |
| 02/05/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 2401 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 5026 | 5 | 5 | 5 | 7,500.00 |
| 02/05/2024 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 3018 | 3 | 3 | 3 | 15,000.00 |
| 02/05/2024 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 4888 | 5 | 5 | 5 | 7,500.00 |
| 02/05/2024 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 3549 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 5270 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 3457 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 6162 | 6 | 6 | 6 | 0.00 |
| 02/05/2024 | 2038 On 02-May-24 | | | Bond Future | 131.52 | 131.5640 | 131.5196 | 131.5640 | 0.00 |
| 02/05/2024 | 2038 On 01-August-24 | | | Bond Future | 132.56 | 132.3821 | 132.5605 | 132.3821 | 3,564.00 |
| 02/05/2024 | 2038 On 07-November-24 | | | Bond Future | 135.72 | 135.5415 | 135.7243 | 135.5415 | 1,615.00 |
| 02/05/2024 | 2038 On 06-February-25 | | | Bond Future | 136.58 | 136.3922 | 136.5791 | 136.3922 | 0.00 |
| 02/05/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 1349 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2038 On 08-May-25 | | | Bond Future | 139.56 | 139.3672 | 139.5586 | 139.3672 | 0.00 |
| 02/05/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2040 On 02-May-24 | | | Bond Future | 12.72 | 77.1505 | 77.3202 | 77.1505 | 0.00 |
| 02/05/2024 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 6435 | 7 | 6 | 7 | 0.00 |
| 02/05/2024 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 6313 | 6 | 6 | 6 | 0.00 |
| 02/05/2024 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 6374 | 7 | 6 | 7 | 0.00 |
| 02/05/2024 | 2040 On 01-August-24 | | | Bond Future | 12.84 | 74.3222 | 74.6056 | 74.3222 | 44,910.00 |
| 02/05/2024 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 1071 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 1090 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 1053 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2040 On 01-August-24 | 12.28 | Call | Bond Future | 980 | 1 | 1 | 1 | 680.00 |
| 02/05/2024 | 2040 On 01-August-24 | 12.88 | Call | Bond Future | 2399 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | 2040 On 01-August-24 | 13.48 | Call | Bond Future | 4391 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2040 On 01-August-24 | 12.95 | Call | Bond Future | 2606 | 2 | 3 | 2 | 7,500.00 |
| 02/05/2024 | 2040 On 01-August-24 | 12.28 | Put | Bond Future | 4026 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2040 On 01-August-24 | 13.48 | Put | Bond Future | 1102 | 1 | 1 | 1 | 680.00 |
| 02/05/2024 | 2040 On 01-August-24 | 12.95 | Put | Bond Future | 2012 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2040 On 01-August-24 | 12.88 | Put | Bond Future | 2172 | 2 | 2 | 2 | 680.00 |
| 02/05/2024 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 3874 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 3799 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 3836 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2040 On 07-November-24 | | | Bond Future | 12.98 | 76.0763 | 76.3665 | 76.0763 | 80,938.00 |
| 02/05/2024 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 2869 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 2896 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 2843 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 3580 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 3528 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 3554 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2040 On 06-February-25 | | | Bond Future | 13.13 | 73.2183 | 73.5151 | 73.2183 | 14.00 |
| 02/05/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 3648 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 4558 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | 2040 On 08-May-25 | | | Bond Future | 13.29 | 74.7956 | 75.0991 | 74.7956 | 3,900.00 |
| 02/05/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 2780 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 4775 | 5 | 5 | 5 | 7,500.00 |
| 02/05/2024 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 3042 | 3 | 3 | 3 | 15,000.00 |
| 02/05/2024 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 4972 | 5 | 5 | 5 | 7,500.00 |
| 02/05/2024 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 3913 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 5802 | 6 | 6 | 6 | 0.00 |
| 02/05/2024 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 4059 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 6180 | 6 | 6 | 6 | 0.00 |
| 02/05/2024 | 2044 On 02-May-24 | | | Bond Future | 12.81 | 73.2228 | 73.3653 | 73.2228 | 0.00 |
| 02/05/2024 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2044 On 02-May-24 | 13.00 | Call | Bond Future | 1037 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2044 On 02-May-24 | 12.50 | Call | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | 2044 On 02-May-24 | 12.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2044 On 02-May-24 | 12.75 | Put | Bond Future | 297 | 1 | 0 | 1 | 0.00 |
| 02/05/2024 | 2044 On 02-May-24 | 12.50 | Put | Bond Future | 1675 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | 2044 On 02-May-24 | 13.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 6583 | 7 | 7 | 7 | 0.00 |
| 02/05/2024 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 6708 | 7 | 7 | 7 | 0.00 |
| 02/05/2024 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 6645 | 7 | 7 | 7 | 0.00 |
| 02/05/2024 | 2044 On 01-August-24 | | | Bond Future | 12.91 | 70.4342 | 70.7174 | 70.4342 | 119,241.00 |
| 02/05/2024 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 833 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 817 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 850 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 4229 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 4312 | 5 | 4 | 5 | 0.00 |
| 02/05/2024 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 4270 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2044 On 07-November-24 | | | Bond Future | 13.05 | 72.0965 | 72.3865 | 72.0965 | 234.00 |
| 02/05/2024 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 2874 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 2847 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 2901 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 3588 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 3641 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 3615 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | 2044 On 06-February-25 | | | Bond Future | 13.19 | 69.2773 | 69.5739 | 69.2773 | 0.00 |
| 02/05/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 3615 | 3 | 4 | 3 | 0.00 |
| 02/05/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 4500 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | 2044 On 08-May-25 | | | Bond Future | 13.34 | 70.7696 | 71.0728 | 70.7696 | 0.00 |
| 02/05/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 2876 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 6128 | 6 | 6 | 6 | 0.00 |
| 02/05/2024 | 2046 On 02-May-24 | | | Bond Future | 112.80 | 112.9498 | 112.8031 | 112.9498 | 0.00 |
| 02/05/2024 | 2046 On 01-August-24 | | | Bond Future | 115.28 | 115.4347 | 115.2846 | 115.4347 | 12,200.00 |
| 02/05/2024 | 2046 On 07-November-24 | | | Bond Future | 115.83 | 115.9788 | 115.8252 | 115.9788 | 5,116.00 |
| 02/05/2024 | 2046 On 06-February-25 | | | Bond Future | 118.37 | 118.5276 | 118.3709 | 118.5276 | 0.00 |
| 02/05/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 4361 | 5 | 4 | 5 | 0.00 |
| 02/05/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2046 On 08-May-25 | | | Bond Future | 118.69 | 118.8504 | 118.6900 | 118.8504 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 3280 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | 2050 On 02-May-24 | | | Bond Future | 114.01 | 113.7948 | 114.0099 | 113.7948 | 0.00 |
| 02/05/2024 | 2050 On 01-August-24 | | | Bond Future | 114.40 | 113.9848 | 114.3991 | 113.9848 | 11,395.00 |
| 02/05/2024 | 2050 On 07-November-24 | | | Bond Future | 117.13 | 116.7050 | 117.1295 | 116.7050 | 4,227.00 |
| 02/05/2024 | 2050 On 06-February-25 | | | Bond Future | 117.33 | 116.8983 | 117.3321 | 116.8983 | 0.00 |
| 02/05/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 1732 | 1 | 2 | 1 | 0.00 |
| 02/05/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2050 On 08-May-25 | | | Bond Future | 119.89 | 119.4479 | 119.8916 | 119.4479 | 0.00 |
| 02/05/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 1268 | 2 | 1 | 2 | 0.00 |
| 02/05/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | AL37 On 02-May-24 | | | Index Future | 931.39 | 929.8600 | 931.3930 | 929.8600 | 0.00 |
| 02/05/2024 | AL37 On 01-August-24 | | | Index Future | 952.17 | 950.0880 | 952.1740 | 950.0880 | 0.00 |
| 02/05/2024 | AL37 On 07-November-24 | | | Index Future | 974.66 | 972.5180 | 974.6580 | 972.5180 | 0.00 |
| 02/05/2024 | AL37 On 06-February-25 | | | Index Future | 995.87 | 993.6750 | 995.8670 | 993.6750 | 0.00 |
| 02/05/2024 | AL37 On 08-May-25 | | | Index Future | 1017.39 | 1015.1480 | 1017.3930 | 1015.1480 | 0.00 |
| 02/05/2024 | AL7T On 02-May-24 | | | Index Future | 1078.17 | 1075.2310 | 1078.1680 | 1075.2310 | 0.00 |
| 02/05/2024 | AL7T On 01-August-24 | | | Index Future | 1103.32 | 1098.6210 | 1103.3240 | 1098.6210 | 0.00 |
| 02/05/2024 | AL7T On 07-November-24 | | | Index Future | 1129.38 | 1124.5580 | 1129.3770 | 1124.5580 | 0.00 |
| 02/05/2024 | AL7T On 06-February-25 | | | Index Future | 1153.95 | 1149.0230 | 1153.9530 | 1149.0230 | 0.00 |
| 02/05/2024 | AL7T On 08-May-25 | | | Index Future | 1178.90 | 1173.8530 | 1178.8960 | 1173.8530 | 0.00 |
| 02/05/2024 | ALBI On 02-May-24 | | | Index Future | 939.20 | 937.1670 | 939.2000 | 937.1670 | 0.00 |
| 02/05/2024 | ALBI On 01-August-24 | | | Index Future | 960.81 | 957.5530 | 960.8080 | 957.5530 | 91.00 |
| 02/05/2024 | ALBI On 07-November-24 | | | Index Future | 983.50 | 980.1600 | 983.4960 | 980.1600 | 16.00 |
| 02/05/2024 | ALBI On 06-February-25 | | | Index Future | 1004.90 | 1001.4830 | 1004.8970 | 1001.4830 | 0.00 |
| 02/05/2024 | ALBI On 08-May-25 | | | Index Future | 1026.62 | 1023.1250 | 1026.6190 | 1023.1250 | 0.00 |
| 02/05/2024 | C002 On 31-March-32 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 02/05/2024 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 02/05/2024 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 02/05/2024 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C431 On 31-January-31 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | ES33 On 02-May-24 | | | Bond Future | 12.85 | 72.2068 | 72.4062 | 72.2068 | 0.00 |
| 02/05/2024 | ES33 On 01-August-24 | | | Bond Future | 12.99 | 73.7954 | 74.0863 | 73.7954 | 0.00 |
| 02/05/2024 | ES33 On 07-November-24 | | | Bond Future | 13.17 | 71.7534 | 72.0514 | 71.7534 | 0.00 |
| 02/05/2024 | ES33 On 06-February-25 | | | Bond Future | 13.36 | 73.3294 | 73.6341 | 73.3294 | 0.00 |
| 02/05/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | ES33 On 08-May-25 | | | Bond Future | 13.56 | 71.1232 | 71.4349 | 71.1232 | 0.00 |
| 02/05/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 3337 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | ES42 On 02-May-24 | | | Bond Future | 13.19 | 68.1883 | 68.3210 | 68.1883 | 0.00 |
| 02/05/2024 | ES42 On 01-August-24 | | | Bond Future | 13.30 | 69.6885 | 69.9519 | 69.6885 | 0.00 |
| 02/05/2024 | ES42 On 07-November-24 | | | Bond Future | 13.46 | 67.0830 | 67.3529 | 67.0830 | 0.00 |
| 02/05/2024 | ES42 On 06-February-25 | | | Bond Future | 13.62 | 68.5557 | 68.8317 | 68.5557 | 0.00 |
| 02/05/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | ES42 On 08-May-25 | | | Bond Future | 13.79 | 65.7807 | 66.0629 | 65.7807 | 0.00 |
| 02/05/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 2568 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | GOVI On 02-May-24 | | | GOVI | 925.02 | 923.0010 | 925.0210 | 923.0010 | 0.00 |
| 02/05/2024 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 259690 | 28 | 26 | 28 | 0.00 |
| 02/05/2024 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 259590 | 28 | 26 | 28 | 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 |
|------------|-------------------------|----------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 259490 | 28 | 26 | 28 | 0.00 |
| 02/05/2024 | GOVI On 01-August-24 | | | GOVI | 946.29 | 943.0800 | 946.2850 | 943.0800 | 727.00 |
| 02/05/2024 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 29150 | 0 | 3 | 0 | 0.00 |
| 02/05/2024 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 29050 | 0 | 3 | 0 | 0.00 |
| 02/05/2024 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 28950 | 0 | 3 | 0 | 0.00 |
| 02/05/2024 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | GOVI On 07-November-24 | | | GOVI | 968.63 | 965.3450 | 968.6300 | 965.3450 | 0.00 |
| 02/05/2024 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 198400 | 17 | 20 | 17 | 0.00 |
| 02/05/2024 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 198300 | 17 | 20 | 17 | 0.00 |
| 02/05/2024 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 198500 | 17 | 20 | 17 | 0.00 |
| 02/05/2024 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | GOVI On 06-February-25 | | | GOVI | 989.71 | 986.3460 | 989.7080 | 986.3460 | 0.00 |
| 02/05/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 177080 | 14 | 18 | 14 | 0.00 |
| 02/05/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | GOVI On 08-May-25 | | | GOVI | 1011.10 | 1007.6600 | 1011.1010 | 1007.6600 | 0.00 |
| 02/05/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 108990 | 14 | 11 | 14 | 0.00 |
| 02/05/2024 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/05/2024 | IGOV On 02-May-24 | | | Index Future | 345.20 | 345.1010 | 345.1960 | 345.1010 | 0.00 |
| 02/05/2024 | IGOV On 01-August-24 | | | Index Future | 352.96 | 352.6940 | 352.9560 | 352.6940 | 586.00 |
| 02/05/2024 | IGOV On 07-November-24 | | | Index Future | 361.38 | 361.1120 | 361.3810 | 361.1120 | 16.00 |
| 02/05/2024 | IGOV On 06-February-25 | | | Index Future | 369.33 | 369.0500 | 369.3270 | 369.0500 | 0.00 |
| 02/05/2024 | IGOV On 08-May-25 | | | Index Future | 377.39 | 377.1050 | 377.3900 | 377.1050 | 0.00 |
| 02/05/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 02/05/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 02/05/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 02/05/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 02/05/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 02/05/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 02/05/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 02/05/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 02/05/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 02/05/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 02/05/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 02/05/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 02/05/2024 | JBAF On 15-May-24 | | | Jibar Tradeable Future | 8.34 | 91.6600 | 91.6650 | 91.6600 | 0.00 |
| 02/05/2024 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.34 | 91.6600 | 91.6600 | 91.6600 | 0.00 |
| 02/05/2024 | JBAF On 17-July-24 | | | Jibar Tradeable Future | 8.35 | 91.6600 | 91.6550 | 91.6600 | 0.00 |
| 02/05/2024 | JBAF On 21-August-24 | | | Jibar Tradeable Future | 8.34 | 91.6600 | 91.6600 | 91.6600 | 0.00 |
| 02/05/2024 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.37 | 91.6400 | 91.6300 | 91.6400 | 0.00 |
| 02/05/2024 | JBAF On 16-October-24 | | | Jibar Tradeable Future | 8.36 | 91.6400 | 91.6400 | 91.6400 | 0.00 |
| 02/05/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.38 | 91.6200 | 91.6200 | 91.6200 | 0.00 |
| 02/05/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.37 | 91.6300 | 91.6300 | 91.6300 | 0.00 |
| 02/05/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.32 | 91.6800 | 91.6800 | 91.6800 | 0.00 |
| 02/05/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.35 | 91.6500 | 91.6500 | 91.6500 | 0.00 |
| 02/05/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.38 | 91.6200 | 91.6200 | 91.6200 | 0.00 |
| 02/05/2024 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.38 | 91.6200 | 91.6200 | 91.6200 | 0.00 |
| 02/05/2024 | R035 On 02-May-24 | | | Bond Future | 12.11 | 82.1655 | 82.4027 | 82.1655 | 0.00 |
| 02/05/2024 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 4910 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 4799 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 4854 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R035 On 01-August-24 | | | Bond Future | 12.21 | 83.9527 | 84.3258 | 83.9527 | 75,775.00 |
| 02/05/2024 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 1191 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 1211 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 1171 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R035 On 01-August-24 | 13.08 | Call | Bond Future | 5004 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R035 On 01-August-24 | 13.05 | Call | Bond Future | 4893 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R035 On 01-August-24 | 12.50 | Call | Bond Future | 3001 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | R035 On 01-August-24 | 12.45 | Call | Bond Future | 2846 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R035 On 01-August-24 | 12.20 | Call | Bond Future | 2125 | 2 | 2 | 2 | 5,100.00 |
| 02/05/2024 | R035 On 01-August-24 | 12.20 | Put | Bond Future | 2164 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R035 On 01-August-24 | 12.45 | Put | Bond Future | 1640 | 2 | 2 | 2 | 5,100.00 |
| 02/05/2024 | R035 On 01-August-24 | 12.50 | Put | Bond Future | 1550 | 2 | 2 | 2 | 2,740.00 |
| 02/05/2024 | R035 On 01-August-24 | 13.05 | Put | Bond Future | 807 | 1 | 1 | 1 | 7,500.00 |
| 02/05/2024 | R035 On 01-August-24 | 13.08 | Put | Bond Future | 778 | 1 | 1 | 1 | 8,650.00 |
| 02/05/2024 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 3312 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 3248 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 3280 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | R035 On 07-November-24 | | | Bond Future | 12.35 | 81.4188 | 81.8008 | 81.4188 | 90,250.00 |
| 02/05/2024 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 2583 | 2 | 3 | 2 | 0.00 |
| 02/05/2024 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 2608 | 2 | 3 | 2 | 0.00 |
| 02/05/2024 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 2558 | 2 | 3 | 2 | 0.00 |
| 02/05/2024 | R035 On 07-November-24 | 13.23 | Call | Bond Future | 5717 | 5 | 6 | 5 | 0.00 |
| 02/05/2024 | R035 On 07-November-24 | 12.20 | Call | Bond Future | 2633 | 2 | 3 | 2 | 1,000.00 |
| 02/05/2024 | R035 On 07-November-24 | 13.23 | Put | Bond Future | 1553 | 2 | 2 | 2 | 1,000.00 |
| 02/05/2024 | R035 On 07-November-24 | 12.20 | Put | Bond Future | 3386 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 3461 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 3411 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 3436 | 4 | 3 | 4 | 0.00 |
| 02/05/2024 | R035 On 06-February-25 | | | Bond Future | 12.50 | 83.1888 | 83.5794 | 83.1888 | 0.00 |
| 02/05/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 3534 | 3 | 4 | 3 | 0.00 |
| 02/05/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 3976 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R035 On 08-May-25 | | | Bond Future | 12.65 | 80.4664 | 80.8657 | 80.4664 | 0.00 |
| 02/05/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 2143 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 6405 | 7 | 6 | 7 | 0.00 |
| 02/05/2024 | R053 On 02-May-24 | | | Bond Future | 12.66 | 93.0195 | 93.2067 | 93.0195 | 0.00 |
| 02/05/2024 | R053 On 02-May-24 | 13.03 | Call | Bond Future | 2563 | 2 | 3 | 2 | 0.00 |
| 02/05/2024 | R053 On 02-May-24 | 13.02 | Call | Bond Future | 2495 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R053 On 02-May-24 | 13.04 | Call | Bond Future | 2630 | 2 | 3 | 2 | 0.00 |
| 02/05/2024 | R053 On 02-May-24 | 13.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R053 On 02-May-24 | 13.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R053 On 02-May-24 | 13.03 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | R053 On 01-August-24 | | | Bond Future | 12.76 | 95.0428 | 95.4158 | 95.0428 | 0.00 |
| 02/05/2024 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 4631 | 4 | 5 | 4 | 0.00 |
| 02/05/2024 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 4676 | 4 | 5 | 4 | 0.00 |
| 02/05/2024 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 4587 | 4 | 5 | 4 | 0.00 |
| 02/05/2024 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 1991 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 2013 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R053 On 07-November-24 | | | Bond Future | 12.89 | 91.4137 | 91.7957 | 91.4137 | 0.00 |
| 02/05/2024 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 3979 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 3944 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 4016 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 4583 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 4650 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 4616 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R053 On 06-February-25 | | | Bond Future | 13.03 | 93.4002 | 93.7907 | 93.4002 | 0.00 |
| 02/05/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 5188 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 5777 | 6 | 6 | 6 | 0.00 |
| 02/05/2024 | R053 On 08-May-25 | | | Bond Future | 13.17 | 89.5418 | 89.9411 | 89.5418 | 0.00 |
| 02/05/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 4060 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 7686 | 8 | 8 | 8 | 0.00 |
| 02/05/2024 | R186 On 02-May-24 | | | Bond Future | 9.37 | 106.3706 | 106.5116 | 106.3706 | 0.00 |
| 02/05/2024 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R186 On 02-May-24 | 9.73 | Call | Bond Future | 830 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R186 On 02-May-24 | 10.40 | Call | Bond Future | 2353 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R186 On 02-May-24 | 10.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R186 On 02-May-24 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 3215 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 3264 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 3240 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R186 On 01-August-24 | | | Bond Future | 9.38 | 103.3765 | 103.6271 | 103.3765 | 89,018.00 |
| 02/05/2024 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 94 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 101 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 1560 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 1596 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 1578 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R186 On 07-November-24 | | | Bond Future | 9.45 | 105.8169 | 106.0736 | 105.8169 | 34,960.00 |
| 02/05/2024 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 574 | 0 | 1 | 0 | 0.00 |
| 02/05/2024 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 584 | 0 | 1 | 0 | 0.00 |
| 02/05/2024 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 565 | 0 | 1 | 0 | 0.00 |
| 02/05/2024 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 1175 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 1156 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 1166 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R186 On 06-February-25 | | | Bond Future | 9.55 | 102.8016 | 103.0642 | 102.8016 | 0.00 |
| 02/05/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 496 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 1371 | 2 | 1 | 2 | 0.00 |
| 02/05/2024 | R186 On 08-May-25 | | | Bond Future | 9.69 | 105.0189 | 105.2875 | 105.0189 | 0.00 |
| 02/05/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 313 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 2123 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R202 On 02-May-24 | | | Bond Future | 258.35 | 258.1907 | 258.3472 | 258.1907 | 0.00 |
| 02/05/2024 | R202 On 01-August-24 | | | Bond Future | 259.03 | 258.7715 | 259.0341 | 258.7715 | 441.00 |
| 02/05/2024 | R202 On 07-November-24 | | | Bond Future | 265.22 | 264.9476 | 265.2168 | 264.9476 | 460.00 |
| 02/05/2024 | R202 On 06-February-25 | | | Bond Future | 265.80 | 265.5266 | 265.8019 | 265.5266 | 0.00 |
| 02/05/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 988 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R202 On 08-May-25 | | | Bond Future | 271.60 | 271.3188 | 271.6011 | 271.3188 | 0.00 |
| 02/05/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 709 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R209 On 02-May-24 | | | Bond Future | 12.19 | 63.6006 | 63.8092 | 63.6006 | 0.00 |
| 02/05/2024 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 4847 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 4747 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 4797 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R209 On 01-August-24 | | | Bond Future | 12.28 | 64.9840 | 65.2893 | 64.9840 | 15,309.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 864 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 880 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 849 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 3154 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 3092 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 3123 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R209 On 07-November-24 | | | Bond Future | 12.41 | 63.3607 | 63.6734 | 63.3607 | 5,237.00 |
| 02/05/2024 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 2243 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 2221 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 2264 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 3079 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 3124 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 3101 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R209 On 06-February-25 | | | Bond Future | 12.54 | 64.7379 | 65.0577 | 64.7379 | 0.00 |
| 02/05/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 3112 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 3562 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R209 On 08-May-25 | | | Bond Future | 12.68 | 62.9774 | 63.3042 | 62.9774 | 0.00 |
| 02/05/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 2038 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 5514 | 6 | 6 | 6 | 0.00 |
| 02/05/2024 | R210 On 02-May-24 | | | Bond Future | 233.75 | 233.4016 | 233.7451 | 233.4016 | 0.00 |
| 02/05/2024 | R210 On 01-August-24 | | | Bond Future | 238.84 | 238.5365 | 238.8438 | 238.5365 | 1,336.00 |
| 02/05/2024 | R210 On 07-November-24 | | | Bond Future | 241.19 | 240.8781 | 241.1928 | 240.8781 | 0.00 |
| 02/05/2024 | R210 On 06-February-25 | | | Bond Future | 246.49 | 246.1724 | 246.4947 | 246.1724 | 0.00 |
| 02/05/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 6885 | 7 | 7 | 7 | 0.00 |
| 02/05/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R210 On 08-May-25 | | | Bond Future | 248.44 | 248.1130 | 248.4423 | 248.1130 | 0.00 |
| 02/05/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 412 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R213 On 02-May-24 | | | Bond Future | 11.15 | 81.6861 | 81.8547 | 81.6861 | 0.00 |
| 02/05/2024 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 3553 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 3639 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 3596 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R213 On 01-August-24 | | | Bond Future | 11.24 | 83.4630 | 83.6978 | 83.4630 | 25,429.00 |
| 02/05/2024 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 974 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 958 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 943 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 2465 | 3 | 2 | 3 | 0.00 |
| 02/05/2024 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 2439 | 3 | 2 | 3 | 0.00 |
| 02/05/2024 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 2414 | 3 | 2 | 3 | 0.00 |
| 02/05/2024 | R213 On 07-November-24 | | | Bond Future | 11.37 | 81.8716 | 82.1121 | 81.8716 | 10,002.00 |
| 02/05/2024 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 1791 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 1810 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 1772 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 2387 | 3 | 2 | 3 | 0.00 |
| 02/05/2024 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 2347 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 2367 | 3 | 2 | 3 | 0.00 |
| 02/05/2024 | R213 On 06-February-25 | | | Bond Future | 11.51 | 83.6517 | 83.8977 | 83.6517 | 0.00 |
| 02/05/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 2377 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 2976 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R213 On 08-May-25 | | | Bond Future | 11.66 | 81.8943 | 82.1459 | 81.8943 | 0.00 |
| 02/05/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 1180 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 5424 | 6 | 5 | 6 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | | | Bond Future | 12.51 | 59.2954 | 59.4161 | 59.2954 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | 12.87 | Call | Bond Future | 1644 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | 13.52 | Call | Bond Future | 4397 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | 12.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | 12.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | 12.14 | Put | Bond Future | 1720 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | 13.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | 12.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | 12.12 | Put | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 5140 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 5035 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 5088 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R214 On 01-August-24 | | | Bond Future | 12.59 | 60.5852 | 60.8262 | 60.5852 | 10,484.00 |
| 02/05/2024 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 1049 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 1014 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 1031 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 2995 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 3026 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 2965 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R214 On 07-November-24 | | | Bond Future | 12.72 | 58.7081 | 58.9549 | 58.7081 | 1,770.00 |
| 02/05/2024 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 2461 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 2438 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 2485 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 2921 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 2966 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 2943 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R214 On 06-February-25 | | | Bond Future | 12.85 | 59.9843 | 60.2367 | 59.9843 | 0.00 |
| 02/05/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 3159 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 3763 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R214 On 08-May-25 | | | Bond Future | 12.97 | 57.9700 | 58.2281 | 57.9700 | 0.00 |
| 02/05/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 2462 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 5048 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R248 On 02-May-24 | | | Bond Future | 12.70 | 72.0104 | 72.1552 | 72.0104 | 0.00 |
| 02/05/2024 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R248 On 02-May-24 | 11.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R248 On 02-May-24 | 12.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R248 On 02-May-24 | 13.16 | Call | Bond Future | 2456 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R248 On 02-May-24 | 13.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2024 | R248 On 02-May-24 | 12.40 | Put | Bond Future | 1688 | 2 | 2 | 2 | 0.00 |
| 02/05/2024 | R248 On 02-May-24 | 11.40 | Put | Bond Future | 7861 | 8 | 8 | 8 | 0.00 |
| 02/05/2024 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 7465 | 8 | 7 | 8 | 0.00 |
| 02/05/2024 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 7334 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2024 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 7400 | 8 | 7 | 8 | 0.00 |
| 02/05/2024 | R248 On 01-August-24 | | | Bond Future | 12.80 | 73.5767 | 73.8372 | 73.5767 | 244,530.00 |
| 02/05/2024 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 1109 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 1129 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 1090 | 1 | 1 | 1 | 0.00 |
| 02/05/2024 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 3891 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 3814 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 3853 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R248 On 07-November-24 | | | Bond Future | 12.93 | 70.8614 | 71.1282 | 70.8614 | 11,423.00 |
| 02/05/2024 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 2953 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 2980 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 2925 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 3755 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 3701 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 3728 | 4 | 4 | 4 | 0.00 |
| 02/05/2024 | R248 On 06-February-25 | | | Bond Future | 13.07 | 72.4017 | 72.6745 | 72.4017 | 0.00 |
| 02/05/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 3218 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 5160 | 5 | 5 | 5 | 0.00 |
| 02/05/2024 | R248 On 08-May-25 | | | Bond Future | 13.21 | 69.5098 | 69.7887 | 69.5098 | 0.00 |
| 02/05/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 2974 | 3 | 3 | 3 | 0.00 |
| 02/05/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 6241 | 6 | 6 | 6 | 0.00 |
| 02/05/2024 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 02/05/2024 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |