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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/05/2024 TO: 30/05/2024

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | 2025 On 01-August-24 | | | Bond Future | 181.78 | 181.8923 | 181.7778 | 181.8923 | 4,870.00 |
| 30/05/2024 | 2025 On 07-November-24 | | | Bond Future | 186.12 | 186.2379 | 186.1207 | 186.2379 | 4,944.00 |
| 30/05/2024 | 2029 On 01-August-24 | | | Bond Future | 130.39 | 130.4907 | 130.3936 | 130.4907 | 9,571.00 |
| 30/05/2024 | 2029 On 07-November-24 | | | Bond Future | 132.10 | 132.2028 | 132.1037 | 132.2028 | 0.00 |
| 30/05/2024 | 2029 On 06-February-25 | | | Bond Future | 135.01 | 135.1118 | 135.0109 | 135.1118 | 0.00 |
| 30/05/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 2611 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2029 On 08-May-25 | | | Bond Future | 136.55 | 136.6558 | 136.5534 | 136.6558 | 0.00 |
| 30/05/2024 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 1297 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2029 On 07-August-25 | | | Bond Future | 139.44 | 139.5471 | 139.4432 | 139.5471 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 2033 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2030 On 01-August-24 | | | Bond Future | 10.61 | 89.5882 | 89.4937 | 89.5882 | 118,500.00 |
| 30/05/2024 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 728 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 743 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 712 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2030 On 01-August-24 | 10.21 | Call | Bond Future | 492 | 1 | 0 | 1 | 600.00 |
| 30/05/2024 | 2030 On 01-August-24 | 10.71 | Call | Bond Future | 1354 | 1 | 1 | 1 | 600.00 |
| 30/05/2024 | 2030 On 01-August-24 | 11.31 | Call | Bond Future | 2962 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2030 On 01-August-24 | 11.31 | Put | Bond Future | 338 | 0 | 0 | 0 | 600.00 |
| 30/05/2024 | 2030 On 01-August-24 | 10.21 | Put | Bond Future | 2017 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2030 On 01-August-24 | 10.71 | Put | Bond Future | 964 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 1619 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 1573 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 1596 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2030 On 07-November-24 | | | Bond Future | 10.71 | 91.7051 | 91.6084 | 91.7051 | 54,260.00 |
| 30/05/2024 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 1793 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 1774 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 1813 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2030 On 07-November-24 | 10.21 | Call | Bond Future | 905 | 1 | 1 | 1 | 600.00 |
| 30/05/2024 | 2030 On 07-November-24 | 10.71 | Call | Bond Future | 1715 | 2 | 2 | 2 | 600.00 |
| 30/05/2024 | 2030 On 07-November-24 | 11.91 | Call | Bond Future | 4739 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | 2030 On 07-November-24 | 11.91 | Put | Bond Future | 486 | 0 | 0 | 0 | 600.00 |
| 30/05/2024 | 2030 On 07-November-24 | 10.71 | Put | Bond Future | 1720 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2030 On 07-November-24 | 10.21 | Put | Bond Future | 2762 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 1636 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 1669 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 1652 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2030 On 06-February-25 | | | Bond Future | 10.83 | 89.6908 | 89.5922 | 89.6908 | 0.00 |
| 30/05/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 1845 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 2359 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2030 On 08-May-25 | | | Bond Future | 10.96 | 91.6488 | 91.5483 | 91.6488 | 0.00 |
| 30/05/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 877 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 4305 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 1313 | 1 | 1 | 1 | 1,640.00 |
| 30/05/2024 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 1883 | 2 | 2 | 2 | 2,280.00 |
| 30/05/2024 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 5335 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 1021 | 1 | 1 | 1 | 2,280.00 |
| 30/05/2024 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 2795 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 1334 | 1 | 1 | 1 | 1,640.00 |
| 30/05/2024 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 3531 | 3 | 4 | 3 | 0.00 |
| 30/05/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 4426 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | 2030 On 07-August-25 | | | Bond Future | 11.13 | 89.5529 | 89.4507 | 89.5529 | 0.00 |
| 30/05/2024 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 2560 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 4644 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 1543 | 2 | 2 | 2 | 1,054.00 |
| 30/05/2024 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 1549 | 2 | 2 | 2 | 1,054.00 |
| 30/05/2024 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 3676 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 2640 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2032 On 01-August-24 | | | Bond Future | 11.44 | 86.9380 | 86.8745 | 86.9380 | 94,251.00 |
| 30/05/2024 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 760 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 796 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2032 On 01-August-24 | 12.54 | Call | Bond Future | 4985 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | 2032 On 01-August-24 | 11.61 | Call | Bond Future | 1859 | 2 | 2 | 2 | 600.00 |
| 30/05/2024 | 2032 On 01-August-24 | 12.31 | Call | Bond Future | 4141 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | 2032 On 01-August-24 | 11.11 | Call | Bond Future | 726 | 1 | 1 | 1 | 600.00 |
| 30/05/2024 | 2032 On 01-August-24 | 11.66 | Call | Bond Future | 2000 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2032 On 01-August-24 | 11.66 | Put | Bond Future | 1030 | 1 | 1 | 1 | 100.00 |
| 30/05/2024 | 2032 On 01-August-24 | 11.61 | Put | Bond Future | 1110 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2032 On 01-August-24 | 12.31 | Put | Bond Future | 368 | 0 | 0 | 0 | 600.00 |
| 30/05/2024 | 2032 On 01-August-24 | 11.11 | Put | Bond Future | 2227 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2032 On 01-August-24 | 12.54 | Put | Bond Future | 251 | 0 | 0 | 0 | 11,000.00 |
| 30/05/2024 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 2114 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 2170 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 2142 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2032 On 07-November-24 | | | Bond Future | 11.57 | 84.8245 | 84.7596 | 84.8245 | 52,889.00 |
| 30/05/2024 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 1973 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 1995 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 1951 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2032 On 07-November-24 | 11.11 | Call | Bond Future | 1241 | 1 | 1 | 1 | 600.00 |
| 30/05/2024 | 2032 On 07-November-24 | 11.61 | Call | Bond Future | 2276 | 2 | 2 | 2 | 600.00 |
| 30/05/2024 | 2032 On 07-November-24 | 12.95 | Call | Bond Future | 6303 | 6 | 6 | 6 | 0.00 |
| 30/05/2024 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 7672 | 8 | 8 | 8 | 0.00 |
| 30/05/2024 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 2349 | 2 | 2 | 2 | 1,615.00 |
| 30/05/2024 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 338 | 0 | 0 | 0 | 1,615.00 |
| 30/05/2024 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 2053 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2032 On 07-November-24 | 12.95 | Put | Bond Future | 575 | 1 | 1 | 1 | 600.00 |
| 30/05/2024 | 2032 On 07-November-24 | 11.61 | Put | Bond Future | 2110 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2032 On 07-November-24 | 11.11 | Put | Bond Future | 3281 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 2395 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 2352 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 2374 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2032 On 06-February-25 | | | Bond Future | 11.71 | 86.6704 | 86.6044 | 86.6704 | 0.00 |
| 30/05/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 2700 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 2644 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2032 On 08-May-25 | | | Bond Future | 11.85 | 84.3953 | 84.3280 | 84.3953 | 0.00 |
| 30/05/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 1474 | 2 | 1 | 2 | 0.00 |
| 30/05/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 5451 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | 2032 On 07-August-25 | | | Bond Future | 12.02 | 86.1568 | 86.0885 | 86.1568 | 0.00 |
| 30/05/2024 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 3483 | 4 | 3 | 4 | 0.00 |
| 30/05/2024 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 3525 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | 2033 On 01-August-24 | | | Bond Future | 122.12 | 122.0965 | 122.1168 | 122.0965 | 7,742.00 |
| 30/05/2024 | 2033 On 07-November-24 | | | Bond Future | 123.53 | 123.5105 | 123.5313 | 123.5105 | 0.00 |
| 30/05/2024 | 2033 On 06-February-25 | | | Bond Future | 126.25 | 126.2282 | 126.2500 | 126.2282 | 0.00 |
| 30/05/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 1310 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2033 On 08-May-25 | | | Bond Future | 127.50 | 127.4757 | 127.4986 | 127.4757 | 0.00 |
| 30/05/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 3121 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2033 On 07-August-25 | | | Bond Future | 130.20 | 130.1728 | 130.1968 | 130.1728 | 0.00 |
| 30/05/2024 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 1547 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2037 On 01-August-24 | | | Bond Future | 12.50 | 75.2307 | 75.1601 | 75.2307 | 190,374.00 |
| 30/05/2024 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 723 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 740 | 1 | 1 | 1 | 1,383.00 |
| 30/05/2024 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 706 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2037 On 01-August-24 | 13.82 | Call | Bond Future | 6434 | 7 | 6 | 7 | 0.00 |
| 30/05/2024 | 2037 On 01-August-24 | 13.17 | Call | Bond Future | 3823 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | 2037 On 01-August-24 | 13.17 | Put | Bond Future | 553 | 1 | 1 | 1 | 1,383.00 |
| 30/05/2024 | 2037 On 01-August-24 | 13.82 | Put | Bond Future | 172 | 0 | 0 | 0 | 1,383.00 |
| 30/05/2024 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 2845 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 2774 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 2809 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2037 On 07-November-24 | | | Bond Future | 12.64 | 77.0083 | 76.9361 | 77.0083 | 14,225.00 |
| 30/05/2024 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 2378 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 2352 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 2405 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 2662 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 2710 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 2686 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2037 On 06-February-25 | | | Bond Future | 12.78 | 74.4232 | 74.3497 | 74.4232 | 0.00 |
| 30/05/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 3099 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 3210 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2037 On 08-May-25 | | | Bond Future | 12.93 | 76.0472 | 75.9722 | 76.0472 | 3,975.00 |
| 30/05/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 2318 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 5020 | 5 | 5 | 5 | 7,500.00 |
| 30/05/2024 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 2950 | 3 | 3 | 3 | 15,000.00 |
| 30/05/2024 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 4878 | 5 | 5 | 5 | 7,500.00 |
| 30/05/2024 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 3158 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 4821 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 3070 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 5698 | 6 | 6 | 6 | 0.00 |
| 30/05/2024 | 2037 On 07-August-25 | | | Bond Future | 13.11 | 73.3732 | 73.2970 | 73.3732 | 0.00 |
| 30/05/2024 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 3995 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 4471 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | 2038 On 01-August-24 | | | Bond Future | 130.24 | 131.0899 | 130.2373 | 131.0899 | 3,162.00 |
| 30/05/2024 | 2038 On 07-November-24 | | | Bond Future | 133.35 | 134.2217 | 133.3488 | 134.2217 | 425.00 |
| 30/05/2024 | 2038 On 06-February-25 | | | Bond Future | 134.16 | 135.0499 | 134.1587 | 135.0499 | 0.00 |
| 30/05/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 1071 | 0 | 1 | 0 | 0.00 |
| 30/05/2024 | 2038 On 08-May-25 | | | Bond Future | 137.12 | 138.0306 | 137.1201 | 138.0306 | 0.00 |
| 30/05/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 2560 | 2 | 3 | 2 | 0.00 |
| 30/05/2024 | 2038 On 07-August-25 | | | Bond Future | 137.85 | 138.7751 | 137.8470 | 138.7751 | 0.00 |
| 30/05/2024 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 1713 | 1 | 2 | 1 | 0.00 |
| 30/05/2024 | 2040 On 01-August-24 | | | Bond Future | 12.72 | 75.0360 | 75.2371 | 75.0360 | 37,698.00 |
| 30/05/2024 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 788 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 770 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 806 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2040 On 01-August-24 | 12.95 | Call | Bond Future | 2421 | 2 | 2 | 2 | 7,500.00 |
| 30/05/2024 | 2040 On 01-August-24 | 13.48 | Call | Bond Future | 4418 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | 2040 On 01-August-24 | 12.28 | Call | Bond Future | 700 | 1 | 1 | 1 | 680.00 |
| 30/05/2024 | 2040 On 01-August-24 | 12.88 | Call | Bond Future | 2192 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2040 On 01-August-24 | 12.88 | Put | Bond Future | 1333 | 1 | 1 | 1 | 680.00 |
| 30/05/2024 | 2040 On 01-August-24 | 12.28 | Put | Bond Future | 3115 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2040 On 01-August-24 | 13.48 | Put | Bond Future | 498 | 1 | 0 | 1 | 680.00 |
| 30/05/2024 | 2040 On 01-August-24 | 12.95 | Put | Bond Future | 1195 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 2884 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 2959 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 2922 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2040 On 07-November-24 | | | Bond Future | 12.86 | 76.8089 | 77.0148 | 76.8089 | 91,394.00 |
| 30/05/2024 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 2699 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 2642 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 2670 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2040 On 07-November-24 | 12.10 | Call | Bond Future | 986 | 1 | 1 | 1 | 640.00 |
| 30/05/2024 | 2040 On 07-November-24 | 12.60 | Call | Bond Future | 2004 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2040 On 07-November-24 | 13.15 | Call | Bond Future | 3584 | 3 | 4 | 3 | 0.00 |
| 30/05/2024 | 2040 On 07-November-24 | 13.15 | Put | Bond Future | 2063 | 2 | 2 | 2 | 640.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | 2040 On 07-November-24 | 12.60 | Put | Bond Future | 3378 | 4 | 3 | 4 | 640.00 |
| 30/05/2024 | 2040 On 07-November-24 | 12.10 | Put | Bond Future | 5149 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 2706 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 2731 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 2682 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2040 On 06-February-25 | | | Bond Future | 13.00 | 73.9688 | 74.1794 | 73.9688 | 14.00 |
| 30/05/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 3215 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 3461 | 4 | 3 | 4 | 0.00 |
| 30/05/2024 | 2040 On 08-May-25 | | | Bond Future | 13.15 | 75.5826 | 75.7981 | 75.5826 | 3,900.00 |
| 30/05/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 2837 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 3114 | 3 | 3 | 3 | 15,000.00 |
| 30/05/2024 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 5146 | 5 | 5 | 5 | 7,500.00 |
| 30/05/2024 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 4939 | 5 | 5 | 5 | 7,500.00 |
| 30/05/2024 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 3388 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 5175 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 5539 | 6 | 6 | 6 | 0.00 |
| 30/05/2024 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 3524 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | 2040 On 07-August-25 | | | Bond Future | 13.32 | 72.6478 | 72.8681 | 72.6478 | 0.00 |
| 30/05/2024 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 4449 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 4603 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | 2044 On 01-August-24 | | | Bond Future | 12.78 | 71.1691 | 71.4259 | 71.1691 | 120,959.00 |
| 30/05/2024 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 583 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 598 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 568 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2044 On 01-August-24 | 13.00 | Call | Bond Future | 2346 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | 2044 On 01-August-24 | 13.25 | Call | Bond Future | 3239 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2044 On 01-August-24 | 13.25 | Put | Bond Future | 777 | 1 | 1 | 1 | 15,000.00 |
| 30/05/2024 | 2044 On 01-August-24 | 13.00 | Put | Bond Future | 1176 | 1 | 1 | 1 | 5,000.00 |
| 30/05/2024 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 3354 | 4 | 3 | 4 | 0.00 |
| 30/05/2024 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 3270 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 3312 | 4 | 3 | 4 | 0.00 |
| 30/05/2024 | 2044 On 07-November-24 | | | Bond Future | 12.91 | 72.8507 | 73.1136 | 72.8507 | 234.00 |
| 30/05/2024 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 2708 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 2680 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 2737 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 2698 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 2746 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 2722 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2044 On 06-February-25 | | | Bond Future | 13.05 | 70.0497 | 70.3186 | 70.0497 | 0.00 |
| 30/05/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 3300 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 3440 | 4 | 3 | 4 | 0.00 |
| 30/05/2024 | 2044 On 08-May-25 | | | Bond Future | 13.19 | 71.5780 | 71.8530 | 71.5780 | 0.00 |
| 30/05/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 2969 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 5441 | 6 | 5 | 6 | 0.00 |
| 30/05/2024 | 2044 On 07-August-25 | | | Bond Future | 13.35 | 68.6848 | 68.9658 | 68.6848 | 0.00 |
| 30/05/2024 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 4527 | 4 | 5 | 4 | 0.00 |
| 30/05/2024 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 4599 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | 2046 On 01-August-24 | | | Bond Future | 112.51 | 113.4211 | 112.5097 | 113.4211 | 12,498.00 |
| 30/05/2024 | 2046 On 07-November-24 | | | Bond Future | 112.99 | 113.9226 | 112.9896 | 113.9226 | 4,862.00 |
| 30/05/2024 | 2046 On 06-February-25 | | | Bond Future | 115.48 | 116.4290 | 115.4759 | 116.4290 | 0.00 |
| 30/05/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 1466 | 2 | 1 | 2 | 0.00 |
| 30/05/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2046 On 08-May-25 | | | Bond Future | 115.76 | 116.7377 | 115.7647 | 116.7377 | 0.00 |
| 30/05/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 6205 | 5 | 6 | 5 | 0.00 |
| 30/05/2024 | 2046 On 07-August-25 | | | Bond Future | 118.21 | 119.2058 | 118.2124 | 119.2058 | 0.00 |
| 30/05/2024 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 30/05/2024 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 478 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2050 On 01-August-24 | | | Bond Future | 111.34 | 112.1677 | 111.3421 | 112.1677 | 11,346.00 |
| 30/05/2024 | 2050 On 07-November-24 | | | Bond Future | 114.00 | 114.8475 | 114.0022 | 114.8475 | 4,091.00 |
| 30/05/2024 | 2050 On 06-February-25 | | | Bond Future | 114.14 | 115.0066 | 114.1437 | 115.0066 | 0.00 |
| 30/05/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 1456 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | 2050 On 08-May-25 | | | Bond Future | 116.66 | 117.5451 | 116.6633 | 117.5451 | 0.00 |
| 30/05/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 4497 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | 2050 On 07-August-25 | | | Bond Future | 116.71 | 117.6070 | 116.7080 | 117.6070 | 0.00 |
| 30/05/2024 | 2050 On 07-August-25 | 119.89 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 3182 | 2 | 3 | 2 | 0.00 |
| 30/05/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | AL37 On 01-August-24 | | | Index Future | 957.39 | 958.2740 | 957.3850 | 958.2740 | 0.00 |
| 30/05/2024 | AL37 On 07-November-24 | | | Index Future | 980.01 | 980.9180 | 980.0100 | 980.9180 | 0.00 |
| 30/05/2024 | AL37 On 06-February-25 | | | Index Future | 1001.35 | 1002.2770 | 1001.3540 | 1002.2770 | 0.00 |
| 30/05/2024 | AL37 On 08-May-25 | | | Index Future | 1023.25 | 1024.1870 | 1023.2490 | 1024.1870 | 0.00 |
| 30/05/2024 | AL37 On 07-August-25 | | | Index Future | 1044.71 | 1045.6560 | 1044.7070 | 1045.6560 | 0.00 |
| 30/05/2024 | AL7T On 01-August-24 | | | Index Future | 1109.44 | 1110.3920 | 1109.4430 | 1110.3920 | 0.00 |
| 30/05/2024 | AL7T On 07-November-24 | | | Index Future | 1135.66 | 1136.6300 | 1135.6610 | 1136.6300 | 0.00 |
| 30/05/2024 | AL7T On 06-February-25 | | | Index Future | 1160.40 | 1161.3800 | 1160.3960 | 1161.3800 | 0.00 |
| 30/05/2024 | AL7T On 08-May-25 | | | Index Future | 1185.77 | 1186.7690 | 1185.7680 | 1186.7690 | 0.00 |
| 30/05/2024 | AL7T On 07-August-25 | | | Index Future | 1210.63 | 1211.6460 | 1210.6340 | 1211.6460 | 0.00 |
| 30/05/2024 | ALBI On 01-August-24 | | | Index Future | 966.32 | 965.8730 | 966.3230 | 965.8730 | 126.00 |
| 30/05/2024 | ALBI On 07-November-24 | | | Index Future | 989.16 | 988.6960 | 989.1580 | 988.6960 | 16.00 |
| 30/05/2024 | ALBI On 06-February-25 | | | Index Future | 1010.70 | 1010.2250 | 1010.7020 | 1010.2250 | 0.00 |
| 30/05/2024 | ALBI On 08-May-25 | | | Index Future | 1032.80 | 1032.3090 | 1032.8010 | 1032.3090 | 0.00 |
| 30/05/2024 | ALBI On 07-August-25 | | | Index Future | 1054.46 | 1053.9480 | 1054.4600 | 1053.9480 | 0.00 |
| 30/05/2024 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 30/05/2024 | C040 On 31-January-40 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 30/05/2024 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 30/05/2024 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | ES33 On 01-August-24 | | | Bond Future | 12.93 | 74.4077 | 74.3502 | 74.4077 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | ES33 On 07-November-24 | | | Bond Future | 13.11 | 72.3822 | 72.3234 | 72.3822 | 0.00 |
| 30/05/2024 | ES33 On 06-February-25 | | | Bond Future | 13.29 | 73.9741 | 73.9142 | 73.9741 | 0.00 |
| 30/05/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 183 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | ES33 On 08-May-25 | | | Bond Future | 13.49 | 71.8014 | 71.7404 | 71.8014 | 0.00 |
| 30/05/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 3032 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | ES33 On 07-August-25 | | | Bond Future | 13.70 | 73.3152 | 73.2532 | 73.3152 | 0.00 |
| 30/05/2024 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 551 | 0 | 1 | 0 | 0.00 |
| 30/05/2024 | ES42 On 01-August-24 | | | Bond Future | 13.24 | 70.1012 | 70.2619 | 70.1012 | 0.00 |
| 30/05/2024 | ES42 On 07-November-24 | | | Bond Future | 13.39 | 67.5073 | 67.6719 | 67.5073 | 0.00 |
| 30/05/2024 | ES42 On 06-February-25 | | | Bond Future | 13.55 | 68.9912 | 69.1597 | 68.9912 | 0.00 |
| 30/05/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | ES42 On 08-May-25 | | | Bond Future | 13.71 | 66.2442 | 66.4165 | 66.2442 | 0.00 |
| 30/05/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 2214 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | ES42 On 07-August-25 | | | Bond Future | 13.89 | 67.6377 | 67.8140 | 67.6377 | 0.00 |
| 30/05/2024 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 458 | 1 | 0 | 1 | 0.00 |
| 30/05/2024 | GOVI On 01-August-24 | | | GOVI | 951.86 | 951.4760 | 951.8590 | 951.4760 | 726.00 |
| 30/05/2024 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 84690 | 8 | 8 | 8 | 0.00 |
| 30/05/2024 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 84790 | 8 | 8 | 8 | 0.00 |
| 30/05/2024 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 84890 | 8 | 8 | 8 | 0.00 |
| 30/05/2024 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | GOVI On 07-November-24 | | | GOVI | 974.35 | 973.9600 | 974.3530 | 973.9600 | 0.00 |
| 30/05/2024 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 255530 | 25 | 26 | 25 | 0.00 |
| 30/05/2024 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 255730 | 25 | 26 | 25 | 0.00 |
| 30/05/2024 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 255630 | 25 | 26 | 25 | 0.00 |
| 30/05/2024 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | GOVI On 07-November-24 | 948.78 | 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 |
|------------|-------------------------|----------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | GOVI On 06-February-25 | | | GOVI | 995.57 | 995.1670 | 995.5740 | 995.1670 | 0.00 |
| 30/05/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 235740 | 23 | 24 | 23 | 0.00 |
| 30/05/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | GOVI On 08-May-25 | | | GOVI | 1017.34 | 1016.9220 | 1017.3420 | 1016.9220 | 0.00 |
| 30/05/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 46580 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | GOVI On 07-August-25 | | | GOVI | 1038.68 | 1038.2390 | 1038.6770 | 1038.2390 | 0.00 |
| 30/05/2024 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 276770 | 27 | 28 | 27 | 0.00 |
| 30/05/2024 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | GVIK On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 30/05/2024 | IGOV On 01-August-24 | | | Index Future | 348.11 | 349.3350 | 348.1110 | 349.3350 | 587.00 |
| 30/05/2024 | IGOV On 07-November-24 | | | Index Future | 356.43 | 357.6800 | 356.4280 | 357.6800 | 16.00 |
| 30/05/2024 | IGOV On 06-February-25 | | | Index Future | 364.27 | 365.5510 | 364.2730 | 365.5510 | 0.00 |
| 30/05/2024 | IGOV On 08-May-25 | | | Index Future | 372.32 | 373.6230 | 372.3180 | 373.6230 | 0.00 |
| 30/05/2024 | IGOV On 07-August-25 | | | Index Future | 380.21 | 381.5340 | 380.2050 | 381.5340 | 0.00 |
| 30/05/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 30/05/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 30/05/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 30/05/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 30/05/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 30/05/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 30/05/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 30/05/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 30/05/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 30/05/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 30/05/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 30/05/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 30/05/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 30/05/2024 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.35 | 91.6550 | 91.6550 | 91.6550 | 0.00 |
| 30/05/2024 | JBAF On 17-July-24 | | | Jibar Tradeable Future | 8.33 | 91.6700 | 91.6700 | 91.6700 | 0.00 |
| 30/05/2024 | JBAF On 21-August-24 | | | Jibar Tradeable Future | 8.34 | 91.6650 | 91.6650 | 91.6650 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.33 | 91.6700 | 91.6700 | 91.6700 | 0.00 |
| 30/05/2024 | JBAF On 16-October-24 | | | Jibar Tradeable Future | 8.36 | 91.6400 | 91.6400 | 91.6400 | 0.00 |
| 30/05/2024 | JBAF On 20-November-24 | | | Jibar Tradeable Future | 8.36 | 91.6430 | 91.6430 | 91.6430 | 0.00 |
| 30/05/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.38 | 91.6230 | 91.6230 | 91.6230 | 0.00 |
| 30/05/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.37 | 91.6330 | 91.6330 | 91.6330 | 0.00 |
| 30/05/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.30 | 91.7050 | 91.7050 | 91.7050 | 0.00 |
| 30/05/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.34 | 91.6600 | 91.6600 | 91.6600 | 0.00 |
| 30/05/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 30/05/2024 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | | | Bond Future | 12.13 | 84.8148 | 84.7174 | 84.8148 | 70,941.00 |
| 30/05/2024 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 808 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 790 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | 13.08 | Call | Bond Future | 4924 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | 13.05 | Call | Bond Future | 4802 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | 13.23 | Call | Bond Future | 5543 | 6 | 6 | 6 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | 13.20 | Call | Bond Future | 5419 | 6 | 5 | 6 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | 12.50 | Call | Bond Future | 2703 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | 12.45 | Call | Bond Future | 2533 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | 12.20 | Call | Bond Future | 1752 | 2 | 2 | 2 | 5,100.00 |
| 30/05/2024 | R035 On 01-August-24 | 12.45 | Put | Bond Future | 936 | 1 | 1 | 1 | 5,100.00 |
| 30/05/2024 | R035 On 01-August-24 | 12.50 | Put | Bond Future | 860 | 1 | 1 | 1 | 2,740.00 |
| 30/05/2024 | R035 On 01-August-24 | 13.20 | Put | Bond Future | 244 | 0 | 0 | 0 | 8,000.00 |
| 30/05/2024 | R035 On 01-August-24 | 13.23 | Put | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | 12.20 | Put | Bond Future | 1400 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | 13.05 | Put | Bond Future | 324 | 0 | 0 | 0 | 7,500.00 |
| 30/05/2024 | R035 On 01-August-24 | 13.08 | Put | Bond Future | 307 | 0 | 0 | 0 | 8,650.00 |
| 30/05/2024 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 2472 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 2540 | 2 | 3 | 2 | 0.00 |
| 30/05/2024 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 2506 | 2 | 3 | 2 | 0.00 |
| 30/05/2024 | R035 On 07-November-24 | | | Bond Future | 12.27 | 82.3033 | 82.2037 | 82.3033 | 103,454.00 |
| 30/05/2024 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 2294 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 2319 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 2268 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | R035 On 07-November-24 | 13.23 | Call | Bond Future | 5607 | 6 | 6 | 6 | 0.00 |
| 30/05/2024 | R035 On 07-November-24 | 12.20 | Call | Bond Future | 2345 | 2 | 2 | 2 | 1,000.00 |
| 30/05/2024 | R035 On 07-November-24 | 13.23 | Put | Bond Future | 1041 | 1 | 1 | 1 | 1,000.00 |
| 30/05/2024 | R035 On 07-November-24 | 12.20 | Put | Bond Future | 2695 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 2768 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 2719 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 2743 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R035 On 06-February-25 | | | Bond Future | 12.42 | 84.0945 | 83.9930 | 84.0945 | 0.00 |
| 30/05/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 3120 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 3148 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R035 On 08-May-25 | | | Bond Future | 12.56 | 81.4135 | 81.3099 | 81.4135 | 0.00 |
| 30/05/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 2023 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 6005 | 6 | 6 | 6 | 0.00 |
| 30/05/2024 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 4125 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 1502 | 2 | 2 | 2 | 400.00 |
| 30/05/2024 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 3461 | 3 | 3 | 3 | 400.00 |
| 30/05/2024 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 6960 | 7 | 7 | 7 | 0.00 |
| 30/05/2024 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 2373 | 2 | 2 | 2 | 400.00 |
| 30/05/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 5841 | 6 | 6 | 6 | 0.00 |
| 30/05/2024 | R035 On 07-August-25 | | | Bond Future | 12.73 | 83.1132 | 83.0078 | 83.1132 | 0.00 |
| 30/05/2024 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 3939 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 4303 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R053 On 01-August-24 | | | Bond Future | 12.67 | 95.7334 | 95.9975 | 95.7334 | 0.00 |
| 30/05/2024 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 4312 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 4214 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 4263 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 1063 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 1080 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 1045 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R053 On 07-November-24 | | | Bond Future | 12.81 | 92.1227 | 92.3932 | 92.1227 | 0.00 |
| 30/05/2024 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 3588 | 3 | 4 | 3 | 0.00 |
| 30/05/2024 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 3550 | 3 | 4 | 3 | 0.00 |
| 30/05/2024 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 3625 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 3595 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 3659 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 3627 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R053 On 06-February-25 | | | Bond Future | 12.94 | 94.1270 | 94.4036 | 94.1270 | 0.00 |
| 30/05/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 4488 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 4465 | 5 | 4 | 5 | 0.00 |
| 30/05/2024 | R053 On 08-May-25 | | | Bond Future | 13.07 | 90.3090 | 90.5918 | 90.3090 | 0.00 |
| 30/05/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 4036 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 7012 | 7 | 7 | 7 | 0.00 |
| 30/05/2024 | R053 On 07-August-25 | | | Bond Future | 13.22 | 92.1913 | 92.4805 | 92.1913 | 0.00 |
| 30/05/2024 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 5823 | 6 | 6 | 6 | 0.00 |
| 30/05/2024 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 6177 | 6 | 6 | 6 | 0.00 |
| 30/05/2024 | R186 On 01-August-24 | | | Bond Future | 9.26 | 103.9424 | 103.8977 | 103.9424 | 84,303.00 |
| 30/05/2024 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 1267 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 1229 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 1248 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R186 On 07-November-24 | | | Bond Future | 9.30 | 106.3985 | 106.3529 | 106.3985 | 38,587.00 |
| 30/05/2024 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 551 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 561 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 541 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 872 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 854 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 863 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R186 On 06-February-25 | | | Bond Future | 9.38 | 103.3987 | 103.3524 | 103.3987 | 0.00 |
| 30/05/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 497 | 1 | 0 | 1 | 0.00 |
| 30/05/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 1084 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R186 On 08-May-25 | | | Bond Future | 9.47 | 105.6565 | 105.6094 | 105.6565 | 0.00 |
| 30/05/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 237 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 1726 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R186 On 07-August-25 | | | Bond Future | 9.67 | 102.5488 | 102.5013 | 102.5488 | 0.00 |
| 30/05/2024 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 876 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 555 | 1 | 1 | 1 | 1,983.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 1354 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 627 | 1 | 1 | 1 | 1,983.00 |
| 30/05/2024 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 1121 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 862 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R202 On 01-August-24 | | | Bond Future | 257.67 | 257.6278 | 257.6707 | 257.6278 | 448.00 |
| 30/05/2024 | R202 On 07-November-24 | | | Bond Future | 263.83 | 263.7828 | 263.8270 | 263.7828 | 460.00 |
| 30/05/2024 | R202 On 06-February-25 | | | Bond Future | 264.40 | 264.3512 | 264.3979 | 264.3512 | 0.00 |
| 30/05/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 2392 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R202 On 08-May-25 | | | Bond Future | 270.23 | 270.1864 | 270.2349 | 270.1864 | 0.00 |
| 30/05/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 2075 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R202 On 07-August-25 | | | Bond Future | 270.59 | 270.5413 | 270.5942 | 270.5413 | 0.00 |
| 30/05/2024 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 1006 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R209 On 01-August-24 | | | Bond Future | 12.22 | 65.6428 | 65.5795 | 65.6428 | 11,312.00 |
| 30/05/2024 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 567 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 553 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 581 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 2503 | 2 | 3 | 2 | 0.00 |
| 30/05/2024 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 2569 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 2536 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R209 On 07-November-24 | | | Bond Future | 12.35 | 64.0365 | 63.9718 | 64.0365 | 5,237.00 |
| 30/05/2024 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 1956 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 1934 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 1979 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 2494 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 2539 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 2516 | 2 | 3 | 2 | 0.00 |
| 30/05/2024 | R209 On 06-February-25 | | | Bond Future | 12.47 | 65.4300 | 65.3641 | 65.4300 | 0.00 |
| 30/05/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 2711 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 2855 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R209 On 08-May-25 | | | Bond Future | 12.60 | 63.7014 | 63.6342 | 63.7014 | 0.00 |
| 30/05/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 1929 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 5075 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | R209 On 07-August-25 | | | Bond Future | 12.76 | 65.0310 | 64.9627 | 65.0310 | 0.00 |
| 30/05/2024 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 3526 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 3842 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R210 On 01-August-24 | | | Bond Future | 238.96 | 239.3498 | 238.9591 | 239.3498 | 1,448.00 |
| 30/05/2024 | R210 On 07-November-24 | | | Bond Future | 241.32 | 241.7205 | 241.3210 | 241.7205 | 0.00 |
| 30/05/2024 | R210 On 06-February-25 | | | Bond Future | 246.63 | 247.0391 | 246.6314 | 247.0391 | 0.00 |
| 30/05/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 7021 | 7 | 7 | 7 | 0.00 |
| 30/05/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | R210 On 08-May-25 | | | Bond Future | 248.65 | 249.0650 | 248.6501 | 249.0650 | 0.00 |
| 30/05/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 620 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | R210 On 07-August-25 | | | Bond Future | 253.91 | 254.3331 | 253.9104 | 254.3331 | 0.00 |
| 30/05/2024 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 5470 | 6 | 5 | 6 | 0.00 |
| 30/05/2024 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2024 | R213 On 01-August-24 | | | Bond Future | 11.10 | 84.3363 | 84.2578 | 84.3363 | 24,579.00 |
| 30/05/2024 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 798 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 815 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 781 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 1743 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 1696 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 1719 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R213 On 07-November-24 | | | Bond Future | 11.22 | 82.7675 | 82.6872 | 82.7675 | 38,418.00 |
| 30/05/2024 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 1902 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 1923 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 1881 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 1921 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 1885 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 1903 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R213 On 06-February-25 | | | Bond Future | 11.35 | 84.5691 | 84.4873 | 84.5691 | 0.00 |
| 30/05/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 2321 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 2330 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R213 On 08-May-25 | | | Bond Future | 11.48 | 82.8533 | 82.7699 | 82.8533 | 0.00 |
| 30/05/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 1215 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 4835 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | R213 On 07-August-25 | | | Bond Future | 11.65 | 84.5847 | 84.4999 | 84.5847 | 0.00 |
| 30/05/2024 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 3008 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 2975 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R214 On 01-August-24 | | | Bond Future | 12.54 | 60.9231 | 61.0696 | 60.9231 | 11,957.00 |
| 30/05/2024 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 656 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 641 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 672 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 2344 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 2409 | 3 | 2 | 3 | 0.00 |
| 30/05/2024 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 2376 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R214 On 07-November-24 | | | Bond Future | 12.66 | 59.0555 | 59.2054 | 59.0555 | 1,770.00 |
| 30/05/2024 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 2150 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 2174 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 2360 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 2403 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 2381 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R214 On 06-February-25 | | | Bond Future | 12.79 | 60.3407 | 60.4942 | 60.3407 | 0.00 |
| 30/05/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 2717 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 3063 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R214 On 08-May-25 | | | Bond Future | 12.91 | 58.3498 | 58.5068 | 58.3498 | 0.00 |
| 30/05/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 2389 | 2 | 2 | 2 | 0.00 |
| 30/05/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 4697 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | R214 On 07-August-25 | | | Bond Future | 13.05 | 59.5679 | 59.7284 | 59.5679 | 0.00 |
| 30/05/2024 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 3709 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 4067 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R248 On 01-August-24 | | | Bond Future | 12.68 | 74.2469 | 74.5086 | 74.2469 | 247,084.00 |
| 30/05/2024 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 828 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 808 | 1 | 1 | 1 | 0.00 |
| 30/05/2024 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 2938 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 2861 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 2900 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2024 | R248 On 07-November-24 | | | Bond Future | 12.81 | 71.5492 | 71.8172 | 71.5492 | 11,427.00 |
| 30/05/2024 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 2675 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 2704 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 2646 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 2786 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 2736 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 2761 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R248 On 06-February-25 | | | Bond Future | 12.94 | 73.1063 | 73.3804 | 73.1063 | 10,000.00 |
| 30/05/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 2844 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 4080 | 4 | 4 | 4 | 0.00 |
| 30/05/2024 | R248 On 08-May-25 | | | Bond Future | 13.07 | 70.2487 | 70.5289 | 70.2487 | 0.00 |
| 30/05/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 2971 | 3 | 3 | 3 | 0.00 |
| 30/05/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 5499 | 6 | 5 | 6 | 0.00 |
| 30/05/2024 | R248 On 07-August-25 | | | Bond Future | 13.22 | 71.7144 | 72.0008 | 71.7144 | 0.00 |
| 30/05/2024 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 4657 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 4690 | 5 | 5 | 5 | 0.00 |
| 30/05/2024 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2024 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |