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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/11/2024 TO: 05/11/2024

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | 2025 On 07-November-24 | | | Bond Future | 184.71 | 184.7141 | 184.7103 | 184.7141 | 4,870.00 |
| 05/11/2024 | 2029 On 07-November-24 | | | Bond Future | 132.18 | 132.1890 | 132.1798 | 132.1890 | 6,772.00 |
| 05/11/2024 | 2029 On 06-February-25 | | | Bond Future | 134.91 | 134.9230 | 134.9141 | 134.9230 | 8,587.00 |
| 05/11/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 2514 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2029 On 08-May-25 | | | Bond Future | 136.29 | 136.3023 | 136.2935 | 136.3023 | 728.00 |
| 05/11/2024 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 1556 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | 2029 On 07-August-25 | | | Bond Future | 139.03 | 139.0382 | 139.0298 | 139.0382 | 0.00 |
| 05/11/2024 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 1620 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | 2029 On 07-August-25 | 137.41 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | 2029 On 06-November-25 | | | Bond Future | 140.32 | 140.3279 | 140.3201 | 140.3279 | 0.00 |
| 05/11/2024 | 2029 On 06-November-25 | 139.79 | Call | Bond Future | 530 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2029 On 06-November-25 | 139.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2030 On 07-November-24 | | | Bond Future | 9.30 | 96.9875 | 96.9504 | 96.9875 | 130,508.00 |
| 05/11/2024 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 5483 | 6 | 5 | 6 | 0.00 |
| 05/11/2024 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 5447 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 5519 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | 2030 On 07-November-24 | 10.21 | Call | Bond Future | 3485 | 4 | 3 | 4 | 600.00 |
| 05/11/2024 | 2030 On 07-November-24 | 10.71 | Call | Bond Future | 5337 | 5 | 5 | 5 | 600.00 |
| 05/11/2024 | 2030 On 07-November-24 | 11.91 | Call | Bond Future | 9595 | 10 | 10 | 10 | 0.00 |
| 05/11/2024 | 2030 On 07-November-24 | 11.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 05/11/2024 | 2030 On 07-November-24 | 10.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2030 On 07-November-24 | 10.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2030 On 06-February-25 | | | Bond Future | 9.36 | 94.9594 | 94.9219 | 94.9594 | 151,908.00 |
| 05/11/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 4907 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | 2030 On 06-February-25 | 9.18 | Call | Bond Future | 810 | 1 | 1 | 1 | 800.00 |
| 05/11/2024 | 2030 On 06-February-25 | 9.69 | Call | Bond Future | 1876 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | 2030 On 06-February-25 | 8.68 | Call | Bond Future | 265 | 0 | 0 | 0 | 800.00 |
| 05/11/2024 | 2030 On 06-February-25 | 9.18 | Put | Bond Future | 1501 | 1 | 2 | 1 | 0.00 |
| 05/11/2024 | 2030 On 06-February-25 | 9.69 | Put | Bond Future | 649 | 1 | 1 | 1 | 800.00 |
| 05/11/2024 | 2030 On 06-February-25 | 8.68 | Put | Bond Future | 2883 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2030 On 08-May-25 | | | Bond Future | 9.43 | 96.9059 | 96.8678 | 96.9059 | 0.00 |
| 05/11/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 2626 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 8353 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 3639 | 4 | 4 | 4 | 1,640.00 |
| 05/11/2024 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 9661 | 10 | 10 | 10 | 0.00 |
| 05/11/2024 | 2030 On 08-May-25 | 8.68 | Call | Bond Future | 504 | 1 | 1 | 1 | 800.00 |
| 05/11/2024 | 2030 On 08-May-25 | 9.18 | Call | Bond Future | 1084 | 1 | 1 | 1 | 800.00 |
| 05/11/2024 | 2030 On 08-May-25 | 9.99 | Call | Bond Future | 2778 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 4743 | 5 | 5 | 5 | 2,280.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | 2030 On 08-May-25 | 9.99 | Put | Bond Future | 796 | 1 | 1 | 1 | 800.00 |
| 05/11/2024 | 2030 On 08-May-25 | 9.18 | Put | Bond Future | 2011 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | 2030 On 08-May-25 | 8.68 | Put | Bond Future | 3282 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 27 | 0 | 0 | 0 | 2,280.00 |
| 05/11/2024 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 335 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 63 | 0 | 0 | 0 | 1,640.00 |
| 05/11/2024 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 538 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2030 On 07-August-25 | | | Bond Future | 9.53 | 94.8169 | 94.7785 | 94.8169 | 0.00 |
| 05/11/2024 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 5700 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 8564 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 3992 | 4 | 4 | 4 | 1,054.00 |
| 05/11/2024 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 141 | 0 | 0 | 0 | 1,054.00 |
| 05/11/2024 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 797 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 452 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2030 On 06-November-25 | | | Bond Future | 9.65 | 96.6561 | 96.6173 | 96.6561 | 0.00 |
| 05/11/2024 | 2030 On 06-November-25 | 9.54 | Call | Bond Future | 1881 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | 2030 On 06-November-25 | 9.54 | Put | Bond Future | 2230 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | | | Bond Future | 9.93 | 92.3404 | 92.2956 | 92.3404 | 53,388.00 |
| 05/11/2024 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 7135 | 7 | 7 | 7 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 7179 | 7 | 7 | 7 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 7091 | 7 | 7 | 7 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 7832 | 8 | 8 | 8 | 1,615.00 |
| 05/11/2024 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 14870 | 15 | 15 | 15 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 9.90 | Call | Bond Future | 136 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 9.75 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 10.60 | Call | Bond Future | 3167 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 9.86 | Call | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 11.61 | Call | Bond Future | 7702 | 8 | 8 | 8 | 600.00 |
| 05/11/2024 | 2032 On 07-November-24 | 12.95 | Call | Bond Future | 13265 | 13 | 13 | 13 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 11.11 | Call | Bond Future | 5495 | 6 | 5 | 6 | 600.00 |
| 05/11/2024 | 2032 On 07-November-24 | 11.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 12.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 05/11/2024 | 2032 On 07-November-24 | 11.11 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | 2032 On 07-November-24 | 9.86 | Put | Bond Future | 429 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 05/11/2024 | 2032 On 07-November-24 | 9.90 | Put | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 9.75 | Put | Bond Future | 902 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,615.00 |
| 05/11/2024 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2032 On 06-February-25 | | | Bond Future | 10.01 | 94.2272 | 94.1818 | 94.2272 | 111,470.00 |
| 05/11/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 7693 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | 2032 On 06-February-25 | 9.42 | Call | Bond Future | 406 | 0 | 0 | 0 | 800.00 |
| 05/11/2024 | 2032 On 06-February-25 | 9.92 | Call | Bond Future | 1218 | 1 | 1 | 1 | 800.00 |
| 05/11/2024 | 2032 On 06-February-25 | 10.61 | Call | Bond Future | 3287 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2032 On 06-February-25 | 10.61 | Put | Bond Future | 520 | 1 | 1 | 1 | 800.00 |
| 05/11/2024 | 2032 On 06-February-25 | 9.92 | Put | Bond Future | 1659 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | 2032 On 06-February-25 | 9.42 | Put | Bond Future | 3265 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2032 On 08-May-25 | | | Bond Future | 10.10 | 91.9940 | 91.9479 | 91.9940 | 37,405.00 |
| 05/11/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 4459 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | 2032 On 08-May-25 | 9.92 | Call | Bond Future | 1614 | 2 | 2 | 2 | 800.00 |
| 05/11/2024 | 2032 On 08-May-25 | 10.97 | Call | Bond Future | 4666 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | 2032 On 08-May-25 | 9.42 | Call | Bond Future | 758 | 1 | 1 | 1 | 800.00 |
| 05/11/2024 | 2032 On 08-May-25 | 9.92 | Put | Bond Future | 2429 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | 2032 On 08-May-25 | 10.97 | Put | Bond Future | 761 | 1 | 1 | 1 | 800.00 |
| 05/11/2024 | 2032 On 08-May-25 | 9.42 | Put | Bond Future | 3933 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 816 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2032 On 07-August-25 | | | Bond Future | 10.20 | 93.8173 | 93.7707 | 93.8173 | 0.00 |
| 05/11/2024 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 8135 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 496 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2032 On 06-November-25 | | | Bond Future | 10.32 | 91.4762 | 91.4291 | 91.4762 | 0.00 |
| 05/11/2024 | 2032 On 06-November-25 | 10.42 | Call | Bond Future | 3275 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2032 On 06-November-25 | 10.42 | Put | Bond Future | 2842 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2033 On 07-November-24 | | | Bond Future | 125.52 | 125.1605 | 125.5250 | 125.1605 | 6,277.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | 2033 On 06-February-25 | | | Bond Future | 128.12 | 127.7491 | 128.1215 | 127.7491 | 6,452.00 |
| 05/11/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 3182 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2033 On 08-May-25 | | | Bond Future | 129.26 | 128.8803 | 129.2607 | 128.8803 | 5,288.00 |
| 05/11/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 1359 | 2 | 1 | 2 | 0.00 |
| 05/11/2024 | 2033 On 07-August-25 | | | Bond Future | 131.86 | 131.4672 | 131.8558 | 131.4672 | 0.00 |
| 05/11/2024 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 3206 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2033 On 06-November-25 | | | Bond Future | 132.90 | 132.5066 | 132.9035 | 132.5066 | 0.00 |
| 05/11/2024 | 2033 On 06-November-25 | 133.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2033 On 06-November-25 | 133.14 | Put | Bond Future | 236 | 1 | 0 | 1 | 0.00 |
| 05/11/2024 | 2037 On 07-November-24 | | | Bond Future | 10.95 | 86.0249 | 86.0894 | 86.0249 | 77,042.00 |
| 05/11/2024 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 8846 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 8796 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 8896 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2037 On 06-February-25 | | | Bond Future | 11.04 | 83.5221 | 83.5882 | 83.5221 | 169,777.00 |
| 05/11/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 9223 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2037 On 08-May-25 | | | Bond Future | 11.14 | 85.2340 | 85.3017 | 85.2340 | 3,975.00 |
| 05/11/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 6782 | 7 | 7 | 7 | 0.00 |
| 05/11/2024 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 11501 | 11 | 12 | 11 | 7,500.00 |
| 05/11/2024 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 8061 | 8 | 8 | 8 | 15,000.00 |
| 05/11/2024 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 11288 | 11 | 11 | 11 | 7,500.00 |
| 05/11/2024 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 602 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 832 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2037 On 07-August-25 | | | Bond Future | 11.26 | 82.6626 | 82.7320 | 82.6626 | 15.00 |
| 05/11/2024 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 9706 | 10 | 10 | 10 | 0.00 |
| 05/11/2024 | 2037 On 07-August-25 | 12.17 | Call | Bond Future | 6347 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | 2037 On 07-August-25 | 11.42 | Call | Bond Future | 3679 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | 2037 On 07-August-25 | 10.64 | Call | Bond Future | 1626 | 2 | 2 | 2 | 200.00 |
| 05/11/2024 | 2037 On 07-August-25 | 10.55 | Call | Bond Future | 1453 | 1 | 1 | 1 | 2,341.00 |
| 05/11/2024 | 2037 On 07-August-25 | 11.82 | Call | Bond Future | 5042 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | 2037 On 07-August-25 | 11.07 | Call | Bond Future | 2643 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2037 On 07-August-25 | 10.34 | Call | Bond Future | 1097 | 1 | 1 | 1 | 2,541.00 |
| 05/11/2024 | 2037 On 07-August-25 | 11.07 | Put | Bond Future | 3713 | 4 | 4 | 4 | 2,541.00 |
| 05/11/2024 | 2037 On 07-August-25 | 10.34 | Put | Bond Future | 6441 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | 2037 On 07-August-25 | 11.82 | Put | Bond Future | 2018 | 2 | 2 | 2 | 2,541.00 |
| 05/11/2024 | 2037 On 07-August-25 | 10.64 | Put | Bond Future | 5178 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | 2037 On 07-August-25 | 11.42 | Put | Bond Future | 2803 | 3 | 3 | 3 | 2,541.00 |
| 05/11/2024 | 2037 On 07-August-25 | 10.55 | Put | Bond Future | 5537 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | 2037 On 07-August-25 | 12.17 | Put | Bond Future | 1509 | 2 | 2 | 2 | 2,541.00 |
| 05/11/2024 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2037 On 06-November-25 | | | Bond Future | 11.38 | 84.2649 | 84.3360 | 84.2649 | 0.00 |
| 05/11/2024 | 2037 On 06-November-25 | 11.63 | Call | Bond Future | 4877 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | 2037 On 06-November-25 | 11.63 | Put | Bond Future | 3548 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | 2038 On 07-November-24 | | | Bond Future | 136.54 | 136.0297 | 136.5353 | 136.0297 | 535.00 |
| 05/11/2024 | 2038 On 06-February-25 | | | Bond Future | 137.26 | 136.7422 | 137.2588 | 136.7422 | 2,650.00 |
| 05/11/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 2029 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2038 On 08-May-25 | | | Bond Future | 140.11 | 139.5783 | 140.1059 | 139.5783 | 480.00 |
| 05/11/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 426 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2038 On 07-August-25 | | | Bond Future | 140.78 | 140.2374 | 140.7764 | 140.2374 | 0.00 |
| 05/11/2024 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 1216 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2038 On 06-November-25 | | | Bond Future | 143.54 | 142.9943 | 143.5445 | 142.9943 | 0.00 |
| 05/11/2024 | 2038 On 06-November-25 | 143.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2038 On 06-November-25 | 143.88 | Put | Bond Future | 335 | 1 | 0 | 1 | 0.00 |
| 05/11/2024 | 2040 On 07-November-24 | | | Bond Future | 11.24 | 86.2948 | 86.3328 | 86.2948 | 88,928.00 |
| 05/11/2024 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 9282 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 9335 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 9229 | 9 | 9 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | 2040 On 07-November-24 | 13.15 | Call | Bond Future | 10840 | 11 | 11 | 11 | 0.00 |
| 05/11/2024 | 2040 On 07-November-24 | 12.10 | Call | Bond Future | 5155 | 5 | 5 | 5 | 640.00 |
| 05/11/2024 | 2040 On 07-November-24 | 12.60 | Call | Bond Future | 7944 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | 2040 On 07-November-24 | 12.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 640.00 |
| 05/11/2024 | 2040 On 07-November-24 | 12.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2040 On 07-November-24 | 13.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 640.00 |
| 05/11/2024 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2040 On 06-February-25 | | | Bond Future | 11.34 | 83.5470 | 83.5861 | 83.5470 | 68,315.00 |
| 05/11/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 9298 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | 2040 On 06-February-25 | 11.00 | Call | Bond Future | 1033 | 1 | 1 | 1 | 780.00 |
| 05/11/2024 | 2040 On 06-February-25 | 11.70 | Call | Bond Future | 3343 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2040 On 06-February-25 | 12.20 | Call | Bond Future | 5602 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | 2040 On 06-February-25 | 12.20 | Put | Bond Future | 508 | 1 | 1 | 1 | 780.00 |
| 05/11/2024 | 2040 On 06-February-25 | 11.70 | Put | Bond Future | 1153 | 1 | 1 | 1 | 780.00 |
| 05/11/2024 | 2040 On 06-February-25 | 11.00 | Put | Bond Future | 3192 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2040 On 08-May-25 | | | Bond Future | 11.44 | 85.2594 | 85.2995 | 85.2594 | 3,900.00 |
| 05/11/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 7601 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 11577 | 12 | 12 | 12 | 7,500.00 |
| 05/11/2024 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 8144 | 8 | 8 | 8 | 15,000.00 |
| 05/11/2024 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 11258 | 11 | 11 | 11 | 7,500.00 |
| 05/11/2024 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 317 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 704 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 801 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 342 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2040 On 07-August-25 | | | Bond Future | 11.56 | 82.4377 | 82.4789 | 82.4377 | 16.00 |
| 05/11/2024 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 10318 | 10 | 10 | 10 | 0.00 |
| 05/11/2024 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 861 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2040 On 06-November-25 | | | Bond Future | 11.69 | 84.0352 | 84.0776 | 84.0352 | 0.00 |
| 05/11/2024 | 2040 On 06-November-25 | 11.84 | Call | Bond Future | 4941 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | 2040 On 06-November-25 | 11.84 | Put | Bond Future | 4037 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | 2044 On 07-November-24 | | | Bond Future | 11.36 | 82.2173 | 82.2236 | 82.2173 | 23,064.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 9097 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 9043 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 9150 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | 2044 On 07-November-24 | 12.00 | Call | Bond Future | 3981 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | 2044 On 07-November-24 | 12.50 | Call | Bond Future | 6865 | 7 | 7 | 7 | 0.00 |
| 05/11/2024 | 2044 On 07-November-24 | 12.25 | Call | Bond Future | 5446 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | 2044 On 07-November-24 | 12.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 9,540.00 |
| 05/11/2024 | 2044 On 07-November-24 | 12.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 11,405.00 |
| 05/11/2024 | 2044 On 07-November-24 | 12.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 13,875.00 |
| 05/11/2024 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2044 On 06-February-25 | | | Bond Future | 11.45 | 79.5115 | 79.5182 | 79.5115 | 72,157.00 |
| 05/11/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 9205 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | 2044 On 06-February-25 | 12.50 | Call | Bond Future | 6614 | 7 | 7 | 7 | 449.00 |
| 05/11/2024 | 2044 On 06-February-25 | 12.00 | Call | Bond Future | 4216 | 4 | 4 | 4 | 449.00 |
| 05/11/2024 | 2044 On 06-February-25 | 13.75 | Call | Bond Future | 12740 | 13 | 13 | 13 | 0.00 |
| 05/11/2024 | 2044 On 06-February-25 | 13.75 | Put | Bond Future | 35 | 0 | 0 | 0 | 449.00 |
| 05/11/2024 | 2044 On 06-February-25 | 12.50 | Put | Bond Future | 362 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2044 On 06-February-25 | 12.00 | Put | Bond Future | 843 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2044 On 08-May-25 | | | Bond Future | 11.55 | 81.1411 | 81.1481 | 81.1411 | 8,697.00 |
| 05/11/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 7692 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | 2044 On 08-May-25 | 12.40 | Call | Bond Future | 6267 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | 2044 On 08-May-25 | 11.65 | Call | Bond Future | 3246 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2044 On 08-May-25 | 10.92 | Call | Bond Future | 1187 | 1 | 1 | 1 | 2,490.00 |
| 05/11/2024 | 2044 On 08-May-25 | | Call | Bond Future | 10.88 | 0.0111 | 0.0109 | 0.0111 | 0.00 |
| 05/11/2024 | 2044 On 08-May-25 | | Put | Bond Future | 18862.79 | 18.8700 | 18.8628 | 18.8700 | 0.00 |
| 05/11/2024 | 2044 On 08-May-25 | 11.65 | Put | Bond Future | 2629 | 3 | 3 | 3 | 2,490.00 |
| 05/11/2024 | 2044 On 08-May-25 | 10.92 | Put | Bond Future | 5320 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | 2044 On 08-May-25 | 12.40 | Put | Bond Future | 1213 | 1 | 1 | 1 | 2,490.00 |
| 05/11/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 869 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2044 On 07-August-25 | | | Bond Future | 11.66 | 78.3630 | 78.3706 | 78.3630 | 0.00 |
| 05/11/2024 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 10290 | 10 | 10 | 10 | 0.00 |
| 05/11/2024 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 957 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | 2044 On 06-November-25 | | | Bond Future | 11.78 | 79.8815 | 79.8895 | 79.8815 | 0.00 |
| 05/11/2024 | 2044 On 06-November-25 | 11.88 | Call | Bond Future | 4933 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | 2044 On 06-November-25 | 11.88 | Put | Bond Future | 4333 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | 2046 On 07-November-24 | | | Bond Future | 116.95 | 117.3103 | 116.9528 | 117.3103 | 5,267.00 |
| 05/11/2024 | 2046 On 06-February-25 | | | Bond Future | 119.37 | 119.7365 | 119.3721 | 119.7365 | 17,906.00 |
| 05/11/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 5362 | 6 | 5 | 6 | 0.00 |
| 05/11/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2046 On 08-May-25 | | | Bond Future | 119.62 | 119.9901 | 119.6182 | 119.9901 | 0.00 |
| 05/11/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 2352 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | 2046 On 07-August-25 | | | Bond Future | 122.02 | 122.3978 | 122.0190 | 122.3978 | 0.00 |
| 05/11/2024 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 3329 | 4 | 3 | 4 | 0.00 |
| 05/11/2024 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2046 On 06-November-25 | | | Bond Future | 122.15 | 122.5335 | 122.1479 | 122.5335 | 0.00 |
| 05/11/2024 | 2046 On 06-November-25 | 125.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2046 On 06-November-25 | 125.41 | Put | Bond Future | 3262 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | 2050 On 07-November-24 | | | Bond Future | 118.10 | 117.7158 | 118.0988 | 117.7158 | 4,151.00 |
| 05/11/2024 | 2050 On 06-February-25 | | | Bond Future | 118.20 | 117.8084 | 118.1999 | 117.8084 | 15,831.00 |
| 05/11/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 2600 | 2 | 3 | 2 | 0.00 |
| 05/11/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2050 On 08-May-25 | | | Bond Future | 120.65 | 120.2520 | 120.6518 | 120.2520 | 0.00 |
| 05/11/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 508 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | 2050 On 07-August-25 | | | Bond Future | 120.69 | 120.2777 | 120.6864 | 120.2777 | 0.00 |
| 05/11/2024 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 796 | 0 | 1 | 0 | 0.00 |
| 05/11/2024 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2050 On 06-November-25 | | | Bond Future | 123.06 | 122.6422 | 123.0594 | 122.6422 | 0.00 |
| 05/11/2024 | 2050 On 06-November-25 | 124.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | 2050 On 06-November-25 | 124.42 | Put | Bond Future | 1361 | 2 | 1 | 2 | 0.00 |
| 05/11/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | AL37 On 07-November-24 | | | Index Future | 1040.06 | 1040.4830 | 1040.0570 | 1040.4830 | 0.00 |
| 05/11/2024 | AL37 On 06-February-25 | | | Index Future | 1061.32 | 1061.7520 | 1061.3200 | 1061.7520 | 0.00 |
| 05/11/2024 | AL37 On 08-May-25 | | | Index Future | 1083.09 | 1083.5270 | 1083.0890 | 1083.5270 | 0.00 |
| 05/11/2024 | AL37 On 07-August-25 | | | Index Future | 1104.60 | 1105.0430 | 1104.6010 | 1105.0430 | 0.00 |
| 05/11/2024 | AL37 On 06-November-25 | | | Index Future | 1126.11 | 1126.5600 | 1126.1140 | 1126.5600 | 0.00 |
| 05/11/2024 | AL7T On 07-November-24 | | | Index Future | 1246.59 | 1246.3370 | 1246.5900 | 1246.3370 | 0.00 |
| 05/11/2024 | AL7T On 06-February-25 | | | Index Future | 1272.08 | 1271.8140 | 1272.0760 | 1271.8140 | 0.00 |
| 05/11/2024 | AL7T On 08-May-25 | | | Index Future | 1298.17 | 1297.8970 | 1298.1670 | 1297.8970 | 0.00 |
| 05/11/2024 | AL7T On 07-August-25 | | | Index Future | 1323.95 | 1323.6700 | 1323.9510 | 1323.6700 | 0.00 |
| 05/11/2024 | AL7T On 06-November-25 | | | Index Future | 1349.74 | 1349.4430 | 1349.7360 | 1349.4430 | 0.00 |
| 05/11/2024 | ALBI On 07-November-24 | | | Index Future | 1073.70 | 1073.7130 | 1073.6950 | 1073.7130 | 14.00 |
| 05/11/2024 | ALBI On 06-February-25 | | | Index Future | 1095.65 | 1095.6610 | 1095.6470 | 1095.6610 | 99.00 |
| 05/11/2024 | ALBI On 08-May-25 | | | Index Future | 1118.12 | 1118.1320 | 1118.1190 | 1118.1320 | 0.00 |
| 05/11/2024 | ALBI On 07-August-25 | | | Index Future | 1140.33 | 1140.3350 | 1140.3270 | 1140.3350 | 0.00 |
| 05/11/2024 | ALBI On 06-November-25 | | | Index Future | 1162.54 | 1162.5390 | 1162.5360 | 1162.5390 | 0.00 |
| 05/11/2024 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 05/11/2024 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C050 On 31-December-50 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 05/11/2024 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 05/11/2024 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | CR33 On 31-March-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | CR38 On 31-March-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | ES33 On 07-November-24 | | | Bond Future | 11.13 | 81.0313 | 81.0850 | 81.0313 | 0.00 |
| 05/11/2024 | ES33 On 06-February-25 | | | Bond Future | 11.25 | 82.7071 | 82.7624 | 82.7071 | 0.00 |
| 05/11/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 9031 | 9 | 9 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | ES33 On 08-May-25 | | | Bond Future | 11.37 | 80.6219 | 80.6784 | 80.6219 | 0.00 |
| 05/11/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 5906 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | ES33 On 07-August-25 | | | Bond Future | 11.51 | 82.2384 | 82.2964 | 82.2384 | 0.00 |
| 05/11/2024 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 8492 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | ES33 On 06-November-25 | | | Bond Future | 11.67 | 80.0557 | 80.1153 | 80.0557 | 0.00 |
| 05/11/2024 | ES33 On 06-November-25 | 12.01 | Call | Bond Future | 1465 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | ES33 On 06-November-25 | 12.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | ES42 On 07-November-24 | | | Bond Future | 11.60 | 77.3584 | 77.3951 | 77.3584 | 0.00 |
| 05/11/2024 | ES42 On 06-February-25 | | | Bond Future | 11.71 | 78.9583 | 78.9962 | 78.9583 | 0.00 |
| 05/11/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 10603 | 11 | 11 | 11 | 0.00 |
| 05/11/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | ES42 On 08-May-25 | | | Bond Future | 11.81 | 76.3286 | 76.3674 | 76.3286 | 0.00 |
| 05/11/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 7736 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | ES42 On 07-August-25 | | | Bond Future | 11.93 | 77.8579 | 77.8978 | 77.8579 | 0.00 |
| 05/11/2024 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 9626 | 10 | 10 | 10 | 0.00 |
| 05/11/2024 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | ES42 On 06-November-25 | | | Bond Future | 12.06 | 75.1205 | 75.1615 | 75.1205 | 0.00 |
| 05/11/2024 | ES42 On 06-November-25 | 12.39 | Call | Bond Future | 1828 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | ES42 On 06-November-25 | 12.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | GOVI On 07-November-24 | | | GOVI | 1057.18 | 1057.2210 | 1057.1840 | 1057.2210 | 4.00 |
| 05/11/2024 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 1083840 | 108 | 108 | 108 | 0.00 |
| 05/11/2024 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 1084040 | 108 | 108 | 108 | 0.00 |
| 05/11/2024 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 1083940 | 108 | 108 | 108 | 0.00 |
| 05/11/2024 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | GOVI On 06-February-25 | | | GOVI | 1078.80 | 1078.8320 | 1078.7980 | 1078.8320 | 641.00 |
| 05/11/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 1067980 | 107 | 107 | 107 | 0.00 |
| 05/11/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | GOVI On 08-May-25 | | | GOVI | 1100.93 | 1100.9570 | 1100.9250 | 1100.9570 | 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 |
|------------|-------------------------|----------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 789250 | 79 | 79 | 79 | 0.00 |
| 05/11/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | GOVI On 07-August-25 | | | GOVI | 1122.79 | 1122.8200 | 1122.7910 | 1122.8200 | 0.00 |
| 05/11/2024 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 1117910 | 112 | 112 | 112 | 0.00 |
| 05/11/2024 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | GOVI On 06-November-25 | | | GOVI | 1144.66 | 1144.6820 | 1144.6580 | 1144.6820 | 0.00 |
| 05/11/2024 | GOVI On 06-November-25 | 1,112.00 | Call | GOVI | 326580 | 33 | 33 | 33 | 0.00 |
| 05/11/2024 | GOVI On 06-November-25 | 1,112.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/11/2024 | IGOV On 07-November-24 | | | Index Future | 363.31 | 362.8880 | 363.3120 | 362.8880 | 1.00 |
| 05/11/2024 | IGOV On 06-February-25 | | | Index Future | 370.83 | 370.3960 | 370.8310 | 370.3960 | 888.00 |
| 05/11/2024 | IGOV On 08-May-25 | | | Index Future | 378.53 | 378.0810 | 378.5250 | 378.0810 | 8.00 |
| 05/11/2024 | IGOV On 07-August-25 | | | Index Future | 386.13 | 385.6760 | 386.1300 | 385.6760 | 0.00 |
| 05/11/2024 | IGOV On 06-November-25 | | | Index Future | 393.74 | 393.2710 | 393.7360 | 393.2710 | 0.00 |
| 05/11/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 05/11/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 05/11/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 05/11/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 05/11/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 05/11/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 05/11/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 05/11/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 05/11/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 05/11/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 05/11/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 05/11/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 05/11/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 05/11/2024 | JBAF On 20-November-24 | | | Jibar Tradeable Future | 8.36 | 91.6400 | 91.6400 | 91.6400 | 0.00 |
| 05/11/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.36 | 91.6430 | 91.6430 | 91.6430 | 0.00 |
| 05/11/2024 | JBAF On 15-January-25 | | | Jibar Tradeable Future | 8.38 | 91.6230 | 91.6230 | 91.6230 | 0.00 |
| 05/11/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.37 | 91.6330 | 91.6330 | 91.6330 | 0.00 |
| 05/11/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.30 | 91.7050 | 91.7050 | 91.7050 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.34 | 91.6600 | 91.6600 | 91.6600 | 0.00 |
| 05/11/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 05/11/2024 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 05/11/2024 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 91.6000 | 91.6000 | 0.00 |
| 05/11/2024 | R033 On 07-November-24 | | | Bond Future | 10.23 | 99.8983 | 99.8924 | 99.8983 | 0.00 |
| 05/11/2024 | R033 On 07-November-24 | 10.33 | Call | Bond Future | 620 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R033 On 07-November-24 | 10.33 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R033 On 06-February-25 | | | Bond Future | 10.32 | 101.9396 | 101.9339 | 101.9396 | 0.00 |
| 05/11/2024 | R033 On 06-February-25 | 10.33 | Call | Bond Future | 1686 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | R033 On 06-February-25 | 10.33 | Put | Bond Future | 1622 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | R033 On 08-May-25 | | | Bond Future | 10.41 | 98.9798 | 98.9741 | 98.9798 | 0.00 |
| 05/11/2024 | R033 On 08-May-25 | 10.33 | Call | Bond Future | 2075 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | R033 On 08-May-25 | 10.33 | Put | Bond Future | 2503 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R033 On 07-August-25 | | | Bond Future | 10.52 | 100.9413 | 100.9359 | 100.9413 | 0.00 |
| 05/11/2024 | R033 On 07-August-25 | 10.33 | Call | Bond Future | 2343 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | R033 On 07-August-25 | 10.33 | Put | Bond Future | 3329 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R033 On 06-November-25 | | | Bond Future | 10.65 | 97.8550 | 97.8499 | 97.8550 | 0.00 |
| 05/11/2024 | R033 On 06-November-25 | 10.33 | Call | Bond Future | 2747 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R033 On 06-November-25 | 10.33 | Put | Bond Future | 4352 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | R035 On 07-November-24 | | | Bond Future | 10.56 | 91.2502 | 91.3133 | 91.2502 | 79,216.00 |
| 05/11/2024 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 8660 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 8710 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 8610 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | R035 On 07-November-24 | 12.20 | Call | Bond Future | 8760 | 9 | 9 | 9 | 1,000.00 |
| 05/11/2024 | R035 On 07-November-24 | 13.23 | Call | Bond Future | 13676 | 14 | 14 | 14 | 0.00 |
| 05/11/2024 | R035 On 07-November-24 | 11.10 | Call | Bond Future | 3008 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R035 On 07-November-24 | 11.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 11,000.00 |
| 05/11/2024 | R035 On 07-November-24 | 13.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |
| 05/11/2024 | R035 On 07-November-24 | 12.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R035 On 06-February-25 | | | Bond Future | 10.66 | 93.1148 | 93.1795 | 93.1148 | 83,991.00 |
| 05/11/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 9235 | 9 | 9 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | R035 On 06-February-25 | 10.10 | Call | Bond Future | 510 | 1 | 1 | 1 | 15,000.00 |
| 05/11/2024 | R035 On 06-February-25 | 10.26 | Call | Bond Future | 764 | 1 | 1 | 1 | 100.00 |
| 05/11/2024 | R035 On 06-February-25 | 11.30 | Call | Bond Future | 4119 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | R035 On 06-February-25 | 10.65 | Call | Bond Future | 1707 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | R035 On 06-February-25 | 10.34 | Call | Bond Future | 921 | 1 | 1 | 1 | 1,000.00 |
| 05/11/2024 | R035 On 06-February-25 | 10.26 | Put | Bond Future | 3037 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R035 On 06-February-25 | 10.65 | Put | Bond Future | 1748 | 2 | 2 | 2 | 1,100.00 |
| 05/11/2024 | R035 On 06-February-25 | 10.34 | Put | Bond Future | 2730 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R035 On 06-February-25 | 11.30 | Put | Bond Future | 601 | 1 | 1 | 1 | 1,100.00 |
| 05/11/2024 | R035 On 06-February-25 | 10.10 | Put | Bond Future | 3720 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R035 On 08-May-25 | | | Bond Future | 10.75 | 90.5119 | 90.5781 | 90.5119 | 0.00 |
| 05/11/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 6269 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 13004 | 13 | 13 | 13 | 0.00 |
| 05/11/2024 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 4976 | 5 | 5 | 5 | 400.00 |
| 05/11/2024 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 10222 | 10 | 10 | 10 | 0.00 |
| 05/11/2024 | R035 On 08-May-25 | 11.70 | Call | Bond Future | 5939 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | R035 On 08-May-25 | 10.95 | Call | Bond Future | 3121 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R035 On 08-May-25 | 10.44 | Call | Bond Future | 1661 | 2 | 2 | 2 | 150.00 |
| 05/11/2024 | R035 On 08-May-25 | 10.95 | Put | Bond Future | 2016 | 2 | 2 | 2 | 150.00 |
| 05/11/2024 | R035 On 08-May-25 | 10.44 | Put | Bond Future | 3380 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R035 On 08-May-25 | 11.70 | Put | Bond Future | 894 | 1 | 1 | 1 | 150.00 |
| 05/11/2024 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 289 | 0 | 0 | 0 | 400.00 |
| 05/11/2024 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 1165 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 104 | 0 | 0 | 0 | 400.00 |
| 05/11/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 818 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R035 On 07-August-25 | | | Bond Future | 10.85 | 92.3062 | 92.3742 | 92.3062 | 0.00 |
| 05/11/2024 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 9687 | 10 | 10 | 10 | 0.00 |
| 05/11/2024 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 685 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R035 On 06-November-25 | | | Bond Future | 10.98 | 89.5904 | 89.6600 | 89.5904 | 0.00 |
| 05/11/2024 | R035 On 06-November-25 | 11.20 | Call | Bond Future | 4520 | 4 | 5 | 4 | 0.00 |
| 05/11/2024 | R035 On 06-November-25 | 11.20 | Put | Bond Future | 3371 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R038 On 07-November-24 | | | Bond Future | 11.15 | 99.2306 | 99.3737 | 99.2306 | 0.00 |
| 05/11/2024 | R038 On 07-November-24 | 11.24 | Call | Bond Future | 706 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | R038 On 07-November-24 | 11.24 | Put | Bond Future | 95 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R038 On 06-February-25 | | | Bond Future | 11.25 | 101.2583 | 101.4046 | 101.2583 | 0.00 |
| 05/11/2024 | R038 On 06-February-25 | 11.24 | Call | Bond Future | 2067 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | R038 On 06-February-25 | 11.24 | Put | Bond Future | 2162 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | R038 On 08-May-25 | | | Bond Future | 11.36 | 97.8426 | 97.9921 | 97.8426 | 0.00 |
| 05/11/2024 | R038 On 08-May-25 | 11.24 | Call | Bond Future | 2638 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R038 On 08-May-25 | 11.24 | Put | Bond Future | 3443 | 4 | 3 | 4 | 0.00 |
| 05/11/2024 | R038 On 07-August-25 | | | Bond Future | 11.49 | 99.7812 | 99.9341 | 99.7812 | 0.00 |
| 05/11/2024 | R038 On 07-August-25 | 11.24 | Call | Bond Future | 2994 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R038 On 07-August-25 | 11.24 | Put | Bond Future | 4581 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | R038 On 06-November-25 | | | Bond Future | 11.62 | 96.2303 | 96.3867 | 96.2303 | 0.00 |
| 05/11/2024 | R038 On 06-November-25 | 11.24 | Call | Bond Future | 3693 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | R038 On 06-November-25 | 11.24 | Put | Bond Future | 6126 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | R053 On 07-November-24 | | | Bond Future | 11.31 | 104.0096 | 104.0178 | 104.0096 | 3,548.00 |
| 05/11/2024 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 11585 | 12 | 12 | 12 | 0.00 |
| 05/11/2024 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 11516 | 12 | 12 | 12 | 0.00 |
| 05/11/2024 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 11655 | 12 | 12 | 12 | 0.00 |
| 05/11/2024 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R053 On 06-February-25 | | | Bond Future | 11.40 | 106.1349 | 106.1436 | 106.1349 | 116.00 |
| 05/11/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 12000 | 12 | 12 | 12 | 0.00 |
| 05/11/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 237 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R053 On 08-May-25 | | | Bond Future | 11.49 | 102.4418 | 102.4510 | 102.4418 | 0.00 |
| 05/11/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 10060 | 10 | 10 | 10 | 0.00 |
| 05/11/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 1176 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R053 On 07-August-25 | | | Bond Future | 11.59 | 104.4715 | 104.4811 | 104.4715 | 0.00 |
| 05/11/2024 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 13036 | 13 | 13 | 13 | 0.00 |
| 05/11/2024 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 1389 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R053 On 06-November-25 | | | Bond Future | 11.71 | 100.6330 | 100.6434 | 100.6330 | 0.00 |
| 05/11/2024 | R053 On 06-November-25 | 11.76 | Call | Bond Future | 6346 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | R053 On 06-November-25 | 11.76 | Put | Bond Future | 5917 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | R186 On 07-November-24 | | | Bond Future | 8.40 | 108.1499 | 108.0912 | 108.1499 | 44,053.00 |
| 05/11/2024 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1426 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1445 | 2 | 1 | 2 | 0.00 |
| 05/11/2024 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1407 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R186 On 06-February-25 | | | Bond Future | 8.42 | 105.0484 | 104.9889 | 105.0484 | 151,514.00 |
| 05/11/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1190 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R186 On 08-May-25 | | | Bond Future | 8.44 | 107.2019 | 107.1414 | 107.2019 | 0.00 |
| 05/11/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 619 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 575 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R186 On 07-August-25 | | | Bond Future | 8.52 | 104.0167 | 103.9555 | 104.0167 | 0.00 |
| 05/11/2024 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 1700 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2296 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1233 | 1 | 1 | 1 | 1,983.00 |
| 05/11/2024 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 115 | 0 | 0 | 0 | 1,983.00 |
| 05/11/2024 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 345 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R186 On 06-November-25 | | | Bond Future | 8.68 | 106.0348 | 105.9729 | 106.0348 | 0.00 |
| 05/11/2024 | R186 On 06-November-25 | 8.13 | Call | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R186 On 06-November-25 | 8.13 | Put | Bond Future | 897 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R202 On 07-November-24 | | | Bond Future | 266.47 | 266.2904 | 266.4731 | 266.2904 | 1,278.00 |
| 05/11/2024 | R202 On 06-February-25 | | | Bond Future | 266.80 | 266.6091 | 266.7964 | 266.6091 | 1,928.00 |
| 05/11/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R202 On 08-May-25 | | | Bond Future | 272.33 | 272.1392 | 272.3310 | 272.1392 | 269.00 |
| 05/11/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R202 On 07-August-25 | | | Bond Future | 272.52 | 272.3221 | 272.5194 | 272.3221 | 0.00 |
| 05/11/2024 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 919 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R202 On 06-November-25 | | | Bond Future | 277.88 | 277.6764 | 277.8788 | 277.6764 | 0.00 |
| 05/11/2024 | R202 On 06-November-25 | 275.64 | Call | Bond Future | 2239 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | R202 On 06-November-25 | 275.64 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | R209 On 07-November-24 | | | Bond Future | 10.72 | 71.6811 | 71.7373 | 71.6811 | 15,025.00 |
| 05/11/2024 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 7205 | 7 | 7 | 7 | 0.00 |
| 05/11/2024 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 7161 | 7 | 7 | 7 | 0.00 |
| 05/11/2024 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 7250 | 7 | 7 | 7 | 0.00 |
| 05/11/2024 | R209 On 07-November-24 | 10.55 | Call | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R209 On 07-November-24 | 11.00 | Call | Bond Future | 1444 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R209 On 07-November-24 | 11.00 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R209 On 07-November-24 | 10.55 | Put | Bond Future | 936 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R209 On 06-February-25 | | | Bond Future | 10.80 | 73.1458 | 73.2034 | 73.1458 | 12,409.00 |
| 05/11/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 7788 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R209 On 08-May-25 | | | Bond Future | 10.89 | 71.4901 | 71.5490 | 71.4901 | 6,367.00 |
| 05/11/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 5564 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 794 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R209 On 07-August-25 | | | Bond Future | 10.99 | 72.9071 | 72.9674 | 72.9071 | 0.00 |
| 05/11/2024 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 8348 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 659 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R209 On 06-November-25 | | | Bond Future | 11.10 | 71.1692 | 71.2311 | 71.1692 | 0.00 |
| 05/11/2024 | R209 On 06-November-25 | 11.27 | Call | Bond Future | 4029 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | R209 On 06-November-25 | 11.27 | Put | Bond Future | 3227 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R210 On 07-November-24 | | | Bond Future | 239.96 | 239.9775 | 239.9600 | 239.9775 | 872.00 |
| 05/11/2024 | R210 On 06-February-25 | | | Bond Future | 244.92 | 244.9408 | 244.9238 | 244.9408 | 991.00 |
| 05/11/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 5314 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R210 On 08-May-25 | | | Bond Future | 246.62 | 246.6407 | 246.6239 | 246.6407 | 300.00 |
| 05/11/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 1406 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R210 On 07-August-25 | | | Bond Future | 251.57 | 251.5906 | 251.5746 | 251.5906 | 0.00 |
| 05/11/2024 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 3135 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R210 On 06-November-25 | | | Bond Future | 253.08 | 253.0961 | 253.0811 | 253.0961 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | R210 On 06-November-25 | 252.14 | Call | Bond Future | 941 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R210 On 06-November-25 | 252.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R213 On 07-November-24 | | | Bond Future | 9.68 | 88.9967 | 88.9572 | 88.9967 | 72,954.00 |
| 05/11/2024 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 6269 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 6308 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 6230 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R213 On 06-February-25 | | | Bond Future | 9.76 | 90.8152 | 90.7752 | 90.8152 | 71,336.00 |
| 05/11/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 6340 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R213 On 08-May-25 | | | Bond Future | 9.84 | 89.1184 | 89.0778 | 89.1184 | 0.00 |
| 05/11/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 3493 | 4 | 3 | 4 | 0.00 |
| 05/11/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 805 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R213 On 07-August-25 | | | Bond Future | 9.93 | 90.8856 | 90.8445 | 90.8856 | 0.00 |
| 05/11/2024 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 6825 | 7 | 7 | 7 | 0.00 |
| 05/11/2024 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 448 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R213 On 06-November-25 | | | Bond Future | 10.05 | 89.0954 | 89.0540 | 89.0954 | 0.00 |
| 05/11/2024 | R213 On 06-November-25 | 10.05 | Call | Bond Future | 2466 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | R213 On 06-November-25 | 10.05 | Put | Bond Future | 2482 | 2 | 2 | 2 | 0.00 |
| 05/11/2024 | R214 On 07-November-24 | | | Bond Future | 11.09 | 66.9755 | 67.0079 | 66.9755 | 6,982.00 |
| 05/11/2024 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 7571 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 7526 | 7 | 8 | 7 | 0.00 |
| 05/11/2024 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 7617 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R214 On 06-February-25 | | | Bond Future | 11.18 | 68.3440 | 68.3773 | 68.3440 | 18,372.00 |
| 05/11/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 7656 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | R214 On 06-February-25 | 13.63 | Call | Bond Future | 11465 | 11 | 11 | 11 | 0.00 |
| 05/11/2024 | R214 On 06-February-25 | 11.75 | Call | Bond Future | 3632 | 4 | 4 | 4 | 554.00 |
| 05/11/2024 | R214 On 06-February-25 | 12.25 | Call | Bond Future | 5690 | 6 | 6 | 6 | 554.00 |
| 05/11/2024 | R214 On 06-February-25 | 11.75 | Put | Bond Future | 662 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | R214 On 06-February-25 | 13.63 | Put | Bond Future | 17 | 0 | 0 | 0 | 554.00 |
| 05/11/2024 | R214 On 06-February-25 | 12.25 | Put | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 120 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R214 On 08-May-25 | | | Bond Future | 11.26 | 66.4407 | 66.4749 | 66.4407 | 3,232.00 |
| 05/11/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 6376 | 6 | 6 | 6 | 0.00 |
| 05/11/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 715 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R214 On 07-August-25 | | | Bond Future | 11.36 | 67.7579 | 67.7930 | 67.7579 | 0.00 |
| 05/11/2024 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 8503 | 8 | 9 | 8 | 0.00 |
| 05/11/2024 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 797 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R214 On 06-November-25 | | | Bond Future | 11.47 | 65.7718 | 65.8079 | 65.7718 | 0.00 |
| 05/11/2024 | R214 On 06-November-25 | 11.64 | Call | Bond Future | 4309 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | R214 On 06-November-25 | 11.64 | Put | Bond Future | 3433 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R248 On 07-November-24 | | | Bond Future | 11.29 | 81.0143 | 80.9870 | 81.0143 | 215,318.00 |
| 05/11/2024 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 9084 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 9138 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 9030 | 9 | 9 | 9 | 0.00 |
| 05/11/2024 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R248 On 06-February-25 | | | Bond Future | 11.38 | 82.6697 | 82.6422 | 82.6697 | 272,192.00 |
| 05/11/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 8274 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | R248 On 06-February-25 | 11.00 | Call | Bond Future | 999 | 1 | 1 | 1 | 660.00 |
| 05/11/2024 | R248 On 06-February-25 | 11.70 | Call | Bond Future | 3373 | 3 | 3 | 3 | 0.00 |
| 05/11/2024 | R248 On 06-February-25 | 10.30 | Call | Bond Future | 113 | 0 | 0 | 0 | 660.00 |
| 05/11/2024 | R248 On 06-February-25 | 11.00 | Put | Bond Future | 3590 | 4 | 4 | 4 | 0.00 |
| 05/11/2024 | R248 On 06-February-25 | 10.30 | Put | Bond Future | 7864 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | R248 On 06-February-25 | 11.70 | Put | Bond Future | 1305 | 1 | 1 | 1 | 660.00 |
| 05/11/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 249 | 0 | 0 | 0 | 0.00 |
| 05/11/2024 | R248 On 08-May-25 | | | Bond Future | 11.47 | 79.9161 | 79.8882 | 79.9161 | 15,902.00 |
| 05/11/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 7737 | 8 | 8 | 8 | 0.00 |
| 05/11/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 905 | 1 | 1 | 1 | 0.00 |
| 05/11/2024 | R248 On 07-August-25 | | | Bond Future | 11.57 | 81.5002 | 81.4721 | 81.5002 | 0.00 |
| 05/11/2024 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 10433 | 10 | 10 | 10 | 0.00 |
| 05/11/2024 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 995 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2024 | R248 On 06-November-25 | | | Bond Future | 11.68 | 78.6376 | 78.6093 | 78.6376 | 0.00 |
| 05/11/2024 | R248 On 06-November-25 | 11.74 | Call | Bond Future | 4918 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | R248 On 06-November-25 | 11.74 | Put | Bond Future | 4551 | 5 | 5 | 5 | 0.00 |
| 05/11/2024 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 05/11/2024 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |