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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/11/2024 TO: 06/11/2024

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | 2025 On 07-November-24 | | | Bond Future | 184.70 | 184.7103 | 184.6986 | 184.7103 | 4,870.00 |
| 06/11/2024 | 2029 On 07-November-24 | | | Bond Future | 131.99 | 132.1798 | 131.9893 | 132.1798 | 6,772.00 |
| 06/11/2024 | 2029 On 06-February-25 | | | Bond Future | 134.72 | 134.9141 | 134.7212 | 134.9141 | 8,604.00 |
| 06/11/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 2321 | 3 | 2 | 3 | 0.00 |
| 06/11/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2029 On 08-May-25 | | | Bond Future | 136.10 | 136.2935 | 136.0974 | 136.2935 | 728.00 |
| 06/11/2024 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | 2029 On 07-August-25 | | | Bond Future | 138.83 | 139.0298 | 138.8315 | 139.0298 | 0.00 |
| 06/11/2024 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 1422 | 2 | 1 | 2 | 0.00 |
| 06/11/2024 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | 2029 On 06-November-25 | | | Bond Future | 140.12 | 140.3201 | 140.1197 | 140.3201 | 0.00 |
| 06/11/2024 | 2029 On 06-November-25 | 139.79 | Call | Bond Future | 330 | 1 | 0 | 1 | 0.00 |
| 06/11/2024 | 2029 On 06-November-25 | 139.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2030 On 07-November-24 | | | Bond Future | 9.37 | 96.9504 | 96.6824 | 96.9504 | 130,508.00 |
| 06/11/2024 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 5215 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 5179 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 5252 | 6 | 5 | 6 | 0.00 |
| 06/11/2024 | 2030 On 07-November-24 | 10.21 | Call | Bond Future | 3217 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | 2030 On 07-November-24 | 10.71 | Call | Bond Future | 5069 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | 2030 On 07-November-24 | 11.91 | Call | Bond Future | 9327 | 10 | 9 | 10 | 0.00 |
| 06/11/2024 | 2030 On 07-November-24 | 11.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 06/11/2024 | 2030 On 07-November-24 | 10.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2030 On 07-November-24 | 10.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2030 On 06-February-25 | | | Bond Future | 9.43 | 94.9219 | 94.6495 | 94.9219 | 151,908.00 |
| 06/11/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 4651 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | 2030 On 06-February-25 | 9.18 | Call | Bond Future | 698 | 1 | 1 | 1 | 800.00 |
| 06/11/2024 | 2030 On 06-February-25 | 9.69 | Call | Bond Future | 1692 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | 2030 On 06-February-25 | 8.68 | Call | Bond Future | 216 | 0 | 0 | 0 | 800.00 |
| 06/11/2024 | 2030 On 06-February-25 | 9.18 | Put | Bond Future | 1661 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | 2030 On 06-February-25 | 9.69 | Put | Bond Future | 738 | 1 | 1 | 1 | 800.00 |
| 06/11/2024 | 2030 On 06-February-25 | 8.68 | Put | Bond Future | 3106 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2030 On 08-May-25 | | | Bond Future | 9.51 | 96.8678 | 96.5904 | 96.8678 | 0.00 |
| 06/11/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 2437 | 3 | 2 | 3 | 0.00 |
| 06/11/2024 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 8084 | 8 | 8 | 8 | 0.00 |
| 06/11/2024 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 3422 | 4 | 3 | 4 | 1,640.00 |
| 06/11/2024 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 9388 | 10 | 9 | 10 | 0.00 |
| 06/11/2024 | 2030 On 08-May-25 | 8.68 | Call | Bond Future | 438 | 1 | 0 | 1 | 800.00 |
| 06/11/2024 | 2030 On 08-May-25 | 9.18 | Call | Bond Future | 971 | 1 | 1 | 1 | 800.00 |
| 06/11/2024 | 2030 On 08-May-25 | 9.99 | Call | Bond Future | 2584 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 4505 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | 2030 On 08-May-25 | 9.99 | Put | Bond Future | 880 | 1 | 1 | 1 | 800.00 |
| 06/11/2024 | 2030 On 08-May-25 | 9.18 | Put | Bond Future | 2175 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | 2030 On 08-May-25 | 8.68 | Put | Bond Future | 3494 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 31 | 0 | 0 | 0 | 2,280.00 |
| 06/11/2024 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 374 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 71 | 0 | 0 | 0 | 1,640.00 |
| 06/11/2024 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 599 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 944 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2030 On 07-August-25 | | | Bond Future | 9.62 | 94.7785 | 94.4969 | 94.7785 | 0.00 |
| 06/11/2024 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 5461 | 6 | 5 | 6 | 0.00 |
| 06/11/2024 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 8298 | 9 | 8 | 9 | 0.00 |
| 06/11/2024 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 3781 | 4 | 4 | 4 | 1,054.00 |
| 06/11/2024 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 157 | 0 | 0 | 0 | 1,054.00 |
| 06/11/2024 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 868 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 495 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2030 On 06-November-25 | | | Bond Future | 9.73 | 96.6173 | 96.3316 | 96.6173 | 0.00 |
| 06/11/2024 | 2030 On 06-November-25 | 9.54 | Call | Bond Future | 1743 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | 2030 On 06-November-25 | 9.54 | Put | Bond Future | 2378 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | | | Bond Future | 10.01 | 92.2956 | 91.9195 | 92.2956 | 53,388.00 |
| 06/11/2024 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 6759 | 7 | 7 | 7 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 6803 | 7 | 7 | 7 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 6715 | 7 | 7 | 7 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 7456 | 8 | 7 | 8 | 1,615.00 |
| 06/11/2024 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 14494 | 15 | 14 | 15 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 9.90 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 10.60 | Call | Bond Future | 2791 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 9.86 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 11.61 | Call | Bond Future | 7326 | 8 | 7 | 8 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 12.95 | Call | Bond Future | 12888 | 13 | 13 | 13 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 11.11 | Call | Bond Future | 5119 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 11.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 12.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 06/11/2024 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | 2032 On 07-November-24 | 9.86 | Put | Bond Future | 735 | 0 | 1 | 0 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 06/11/2024 | 2032 On 07-November-24 | 9.90 | Put | Bond Future | 549 | 0 | 1 | 0 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 9.75 | Put | Bond Future | 1272 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,615.00 |
| 06/11/2024 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2032 On 06-February-25 | | | Bond Future | 10.09 | 94.1818 | 93.7991 | 94.1818 | 111,470.00 |
| 06/11/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 7322 | 8 | 7 | 8 | 0.00 |
| 06/11/2024 | 2032 On 06-February-25 | 9.42 | Call | Bond Future | 326 | 0 | 0 | 0 | 800.00 |
| 06/11/2024 | 2032 On 06-February-25 | 9.92 | Call | Bond Future | 1044 | 1 | 1 | 1 | 800.00 |
| 06/11/2024 | 2032 On 06-February-25 | 10.61 | Call | Bond Future | 2991 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | 2032 On 06-February-25 | 10.61 | Put | Bond Future | 606 | 1 | 1 | 1 | 800.00 |
| 06/11/2024 | 2032 On 06-February-25 | 9.92 | Put | Bond Future | 1867 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | 2032 On 06-February-25 | 9.42 | Put | Bond Future | 3568 | 3 | 4 | 3 | 0.00 |
| 06/11/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2032 On 08-May-25 | | | Bond Future | 10.18 | 91.9479 | 91.5578 | 91.9479 | 37,405.00 |
| 06/11/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 4163 | 4 | 4 | 4 | 0.00 |
| 06/11/2024 | 2032 On 08-May-25 | 9.92 | Call | Bond Future | 1441 | 2 | 1 | 2 | 800.00 |
| 06/11/2024 | 2032 On 08-May-25 | 10.97 | Call | Bond Future | 4364 | 5 | 4 | 5 | 0.00 |
| 06/11/2024 | 2032 On 08-May-25 | 9.42 | Call | Bond Future | 655 | 1 | 1 | 1 | 800.00 |
| 06/11/2024 | 2032 On 08-May-25 | 9.92 | Put | Bond Future | 2645 | 2 | 3 | 2 | 0.00 |
| 06/11/2024 | 2032 On 08-May-25 | 10.97 | Put | Bond Future | 850 | 1 | 1 | 1 | 800.00 |
| 06/11/2024 | 2032 On 08-May-25 | 9.42 | Put | Bond Future | 4221 | 4 | 4 | 4 | 0.00 |
| 06/11/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 910 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2032 On 07-August-25 | | | Bond Future | 10.29 | 93.7707 | 93.3741 | 93.7707 | 0.00 |
| 06/11/2024 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 7789 | 8 | 8 | 8 | 0.00 |
| 06/11/2024 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 547 | 0 | 1 | 0 | 0.00 |
| 06/11/2024 | 2032 On 06-November-25 | | | Bond Future | 10.41 | 91.4291 | 91.0261 | 91.4291 | 0.00 |
| 06/11/2024 | 2032 On 06-November-25 | 10.42 | Call | Bond Future | 3058 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | 2032 On 06-November-25 | 10.42 | Put | Bond Future | 3027 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | 2033 On 07-November-24 | | | Bond Future | 125.32 | 125.5250 | 125.3159 | 125.5250 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | 2033 On 06-February-25 | | | Bond Future | 127.91 | 128.1215 | 127.9097 | 128.1215 | 6,452.00 |
| 06/11/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 2970 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2033 On 08-May-25 | | | Bond Future | 129.05 | 129.2607 | 129.0452 | 129.2607 | 5,288.00 |
| 06/11/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 1575 | 1 | 2 | 1 | 0.00 |
| 06/11/2024 | 2033 On 07-August-25 | | | Bond Future | 131.64 | 131.8558 | 131.6377 | 131.8558 | 0.00 |
| 06/11/2024 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 2988 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2033 On 06-November-25 | | | Bond Future | 132.68 | 132.9035 | 132.6827 | 132.9035 | 0.00 |
| 06/11/2024 | 2033 On 06-November-25 | 133.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2033 On 06-November-25 | 133.14 | Put | Bond Future | 457 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2037 On 07-November-24 | | | Bond Future | 11.02 | 86.0894 | 85.6674 | 86.0894 | 77,041.00 |
| 06/11/2024 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 8424 | 9 | 8 | 9 | 0.00 |
| 06/11/2024 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 8374 | 9 | 8 | 9 | 0.00 |
| 06/11/2024 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 8474 | 9 | 8 | 9 | 0.00 |
| 06/11/2024 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2037 On 06-February-25 | | | Bond Future | 11.12 | 83.5882 | 83.1587 | 83.5882 | 169,800.00 |
| 06/11/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 8810 | 9 | 9 | 9 | 0.00 |
| 06/11/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 112 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2037 On 08-May-25 | | | Bond Future | 11.22 | 85.3017 | 84.8638 | 85.3017 | 3,975.00 |
| 06/11/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 6426 | 7 | 6 | 7 | 0.00 |
| 06/11/2024 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 11089 | 12 | 11 | 12 | 7,500.00 |
| 06/11/2024 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 7685 | 8 | 8 | 8 | 15,000.00 |
| 06/11/2024 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 10877 | 11 | 11 | 11 | 7,500.00 |
| 06/11/2024 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 266 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 664 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 247 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 914 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2037 On 07-August-25 | | | Bond Future | 11.34 | 82.7320 | 82.2866 | 82.7320 | 15.00 |
| 06/11/2024 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 9324 | 10 | 9 | 10 | 0.00 |
| 06/11/2024 | 2037 On 07-August-25 | 12.17 | Call | Bond Future | 6019 | 6 | 6 | 6 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | 2037 On 07-August-25 | 11.42 | Call | Bond Future | 3427 | 4 | 3 | 4 | 0.00 |
| 06/11/2024 | 2037 On 07-August-25 | 10.64 | Call | Bond Future | 1474 | 2 | 1 | 2 | 200.00 |
| 06/11/2024 | 2037 On 07-August-25 | 10.55 | Call | Bond Future | 1313 | 1 | 1 | 1 | 2,341.00 |
| 06/11/2024 | 2037 On 07-August-25 | 11.82 | Call | Bond Future | 4746 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | 2037 On 07-August-25 | 11.07 | Call | Bond Future | 2435 | 3 | 2 | 3 | 0.00 |
| 06/11/2024 | 2037 On 07-August-25 | 10.34 | Call | Bond Future | 982 | 1 | 1 | 1 | 2,541.00 |
| 06/11/2024 | 2037 On 07-August-25 | 11.07 | Put | Bond Future | 3951 | 4 | 4 | 4 | 2,541.00 |
| 06/11/2024 | 2037 On 07-August-25 | 10.34 | Put | Bond Future | 6772 | 6 | 7 | 6 | 0.00 |
| 06/11/2024 | 2037 On 07-August-25 | 11.82 | Put | Bond Future | 2168 | 2 | 2 | 2 | 2,541.00 |
| 06/11/2024 | 2037 On 07-August-25 | 10.64 | Put | Bond Future | 5472 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | 2037 On 07-August-25 | 11.42 | Put | Bond Future | 2997 | 3 | 3 | 3 | 2,541.00 |
| 06/11/2024 | 2037 On 07-August-25 | 10.55 | Put | Bond Future | 5843 | 6 | 6 | 6 | 0.00 |
| 06/11/2024 | 2037 On 07-August-25 | 12.17 | Put | Bond Future | 1627 | 2 | 2 | 2 | 2,541.00 |
| 06/11/2024 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 810 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2037 On 06-November-25 | | | Bond Future | 11.47 | 84.3360 | 83.8830 | 84.3360 | 0.00 |
| 06/11/2024 | 2037 On 06-November-25 | 11.63 | Call | Bond Future | 4615 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | 2037 On 06-November-25 | 11.63 | Put | Bond Future | 3738 | 4 | 4 | 4 | 0.00 |
| 06/11/2024 | 2038 On 07-November-24 | | | Bond Future | 136.29 | 136.5353 | 136.2900 | 136.5353 | 535.00 |
| 06/11/2024 | 2038 On 06-February-25 | | | Bond Future | 137.01 | 137.2588 | 137.0098 | 137.2588 | 2,650.00 |
| 06/11/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 1780 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2038 On 08-May-25 | | | Bond Future | 139.85 | 140.1059 | 139.8527 | 140.1059 | 480.00 |
| 06/11/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2038 On 07-August-25 | | | Bond Future | 140.52 | 140.7764 | 140.5199 | 140.7764 | 0.00 |
| 06/11/2024 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 960 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2038 On 06-November-25 | | | Bond Future | 143.28 | 143.5445 | 143.2849 | 143.5445 | 0.00 |
| 06/11/2024 | 2038 On 06-November-25 | 143.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2038 On 06-November-25 | 143.88 | Put | Bond Future | 595 | 0 | 1 | 0 | 0.00 |
| 06/11/2024 | 2040 On 07-November-24 | | | Bond Future | 11.33 | 86.3328 | 85.7857 | 86.3328 | 88,328.00 |
| 06/11/2024 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 8735 | 9 | 9 | 9 | 0.00 |
| 06/11/2024 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 8788 | 9 | 9 | 9 | 0.00 |
| 06/11/2024 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 8682 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | 2040 On 07-November-24 | 13.15 | Call | Bond Future | 10292 | 11 | 10 | 11 | 0.00 |
| 06/11/2024 | 2040 On 07-November-24 | 12.10 | Call | Bond Future | 4607 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | 2040 On 07-November-24 | 12.60 | Call | Bond Future | 7397 | 8 | 7 | 8 | 0.00 |
| 06/11/2024 | 2040 On 07-November-24 | 12.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2040 On 07-November-24 | 12.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2040 On 07-November-24 | 13.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2040 On 06-February-25 | | | Bond Future | 11.43 | 83.5861 | 83.0287 | 83.5861 | 69,312.00 |
| 06/11/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 8769 | 9 | 9 | 9 | 0.00 |
| 06/11/2024 | 2040 On 06-February-25 | 11.00 | Call | Bond Future | 848 | 1 | 1 | 1 | 780.00 |
| 06/11/2024 | 2040 On 06-February-25 | 11.70 | Call | Bond Future | 2967 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | 2040 On 06-February-25 | 12.20 | Call | Bond Future | 5136 | 6 | 5 | 6 | 0.00 |
| 06/11/2024 | 2040 On 06-February-25 | 12.20 | Put | Bond Future | 599 | 1 | 1 | 1 | 780.00 |
| 06/11/2024 | 2040 On 06-February-25 | 11.70 | Put | Bond Future | 1334 | 1 | 1 | 1 | 780.00 |
| 06/11/2024 | 2040 On 06-February-25 | 11.00 | Put | Bond Future | 3564 | 3 | 4 | 3 | 0.00 |
| 06/11/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2040 On 08-May-25 | | | Bond Future | 11.54 | 85.2995 | 84.7312 | 85.2995 | 3,900.00 |
| 06/11/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 7132 | 8 | 7 | 8 | 0.00 |
| 06/11/2024 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 11052 | 12 | 11 | 12 | 7,500.00 |
| 06/11/2024 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 7665 | 8 | 8 | 8 | 15,000.00 |
| 06/11/2024 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 10735 | 11 | 11 | 11 | 7,500.00 |
| 06/11/2024 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 360 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 793 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 900 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 387 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2040 On 07-August-25 | | | Bond Future | 11.66 | 82.4789 | 81.9005 | 82.4789 | 16.00 |
| 06/11/2024 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 9826 | 10 | 10 | 10 | 0.00 |
| 06/11/2024 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 948 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2040 On 06-November-25 | | | Bond Future | 11.79 | 84.0776 | 83.4891 | 84.0776 | 0.00 |
| 06/11/2024 | 2040 On 06-November-25 | 11.84 | Call | Bond Future | 4612 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | 2040 On 06-November-25 | 11.84 | Put | Bond Future | 4296 | 4 | 4 | 4 | 0.00 |
| 06/11/2024 | 2044 On 07-November-24 | | | Bond Future | 11.44 | 82.2236 | 81.6949 | 82.2236 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 8568 | 9 | 9 | 9 | 0.00 |
| 06/11/2024 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 8515 | 9 | 9 | 9 | 0.00 |
| 06/11/2024 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 8621 | 9 | 9 | 9 | 0.00 |
| 06/11/2024 | 2044 On 07-November-24 | 12.00 | Call | Bond Future | 3452 | 4 | 3 | 4 | 0.00 |
| 06/11/2024 | 2044 On 07-November-24 | 12.50 | Call | Bond Future | 6336 | 7 | 6 | 7 | 0.00 |
| 06/11/2024 | 2044 On 07-November-24 | 12.25 | Call | Bond Future | 4917 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | 2044 On 07-November-24 | 12.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 9,540.00 |
| 06/11/2024 | 2044 On 07-November-24 | 12.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 11,405.00 |
| 06/11/2024 | 2044 On 07-November-24 | 12.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 13,875.00 |
| 06/11/2024 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2044 On 06-February-25 | | | Bond Future | 11.54 | 79.5182 | 78.9796 | 79.5182 | 72,158.00 |
| 06/11/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 8694 | 9 | 9 | 9 | 0.00 |
| 06/11/2024 | 2044 On 06-February-25 | 12.50 | Call | Bond Future | 6140 | 7 | 6 | 7 | 449.00 |
| 06/11/2024 | 2044 On 06-February-25 | 12.00 | Call | Bond Future | 3812 | 4 | 4 | 4 | 449.00 |
| 06/11/2024 | 2044 On 06-February-25 | 13.75 | Call | Bond Future | 12209 | 13 | 12 | 13 | 0.00 |
| 06/11/2024 | 2044 On 06-February-25 | 13.75 | Put | Bond Future | 42 | 0 | 0 | 0 | 449.00 |
| 06/11/2024 | 2044 On 06-February-25 | 12.50 | Put | Bond Future | 426 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2044 On 06-February-25 | 12.00 | Put | Bond Future | 977 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2044 On 08-May-25 | | | Bond Future | 11.64 | 81.1481 | 80.5990 | 81.1481 | 8,697.00 |
| 06/11/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 7242 | 8 | 7 | 8 | 0.00 |
| 06/11/2024 | 2044 On 08-May-25 | 12.40 | Call | Bond Future | 5850 | 6 | 6 | 6 | 0.00 |
| 06/11/2024 | 2044 On 08-May-25 | 11.65 | Call | Bond Future | 2943 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | 2044 On 08-May-25 | 10.92 | Call | Bond Future | 1029 | 1 | 1 | 1 | 2,490.00 |
| 06/11/2024 | 2044 On 08-May-25 | | Call | Bond Future | 8.06 | 0.0109 | 0.0081 | 0.0109 | 0.00 |
| 06/11/2024 | 2044 On 08-May-25 | | Put | Bond Future | 19409.10 | 18.8628 | 19.4091 | 18.8628 | 0.00 |
| 06/11/2024 | 2044 On 08-May-25 | 11.65 | Put | Bond Future | 2876 | 3 | 3 | 3 | 2,490.00 |
| 06/11/2024 | 2044 On 08-May-25 | 10.92 | Put | Bond Future | 5711 | 5 | 6 | 5 | 0.00 |
| 06/11/2024 | 2044 On 08-May-25 | 12.40 | Put | Bond Future | 1345 | 1 | 1 | 1 | 2,490.00 |
| 06/11/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 967 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2044 On 07-August-25 | | | Bond Future | 11.76 | 78.3706 | 77.8117 | 78.3706 | 0.00 |
| 06/11/2024 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 9819 | 10 | 10 | 10 | 0.00 |
| 06/11/2024 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 1045 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | 2044 On 06-November-25 | | | Bond Future | 11.87 | 79.8895 | 79.3207 | 79.8895 | 0.00 |
| 06/11/2024 | 2044 On 06-November-25 | 11.88 | Call | Bond Future | 4620 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | 2044 On 06-November-25 | 11.88 | Put | Bond Future | 4588 | 4 | 5 | 4 | 0.00 |
| 06/11/2024 | 2046 On 07-November-24 | | | Bond Future | 116.58 | 116.9528 | 116.5827 | 116.9528 | 5,267.00 |
| 06/11/2024 | 2046 On 06-February-25 | | | Bond Future | 119.00 | 119.3721 | 118.9957 | 119.3721 | 17,906.00 |
| 06/11/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 4986 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2046 On 08-May-25 | | | Bond Future | 119.23 | 119.6182 | 119.2348 | 119.6182 | 0.00 |
| 06/11/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 2735 | 2 | 3 | 2 | 0.00 |
| 06/11/2024 | 2046 On 07-August-25 | | | Bond Future | 121.63 | 122.0190 | 121.6295 | 122.0190 | 0.00 |
| 06/11/2024 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 2940 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2046 On 06-November-25 | | | Bond Future | 121.75 | 122.1479 | 121.7520 | 122.1479 | 0.00 |
| 06/11/2024 | 2046 On 06-November-25 | 125.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2046 On 06-November-25 | 125.41 | Put | Bond Future | 3658 | 3 | 4 | 3 | 0.00 |
| 06/11/2024 | 2050 On 07-November-24 | | | Bond Future | 117.78 | 118.0988 | 117.7845 | 118.0988 | 4,151.00 |
| 06/11/2024 | 2050 On 06-February-25 | | | Bond Future | 117.88 | 118.1999 | 117.8805 | 118.1999 | 15,831.00 |
| 06/11/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 2280 | 3 | 2 | 3 | 0.00 |
| 06/11/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2050 On 08-May-25 | | | Bond Future | 120.33 | 120.6518 | 120.3265 | 120.6518 | 0.00 |
| 06/11/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 834 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | 2050 On 07-August-25 | | | Bond Future | 120.36 | 120.6864 | 120.3561 | 120.6864 | 0.00 |
| 06/11/2024 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 466 | 1 | 0 | 1 | 0.00 |
| 06/11/2024 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2050 On 06-November-25 | | | Bond Future | 122.72 | 123.0594 | 122.7240 | 123.0594 | 0.00 |
| 06/11/2024 | 2050 On 06-November-25 | 124.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | 2050 On 06-November-25 | 124.42 | Put | Bond Future | 1696 | 1 | 2 | 1 | 0.00 |
| 06/11/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | AL37 On 07-November-24 | | | Index Future | 1036.87 | 1040.0570 | 1036.8740 | 1040.0570 | 0.00 |
| 06/11/2024 | AL37 On 06-February-25 | | | Index Future | 1058.08 | 1061.3200 | 1058.0770 | 1061.3200 | 0.00 |
| 06/11/2024 | AL37 On 08-May-25 | | | Index Future | 1079.78 | 1083.0890 | 1079.7800 | 1083.0890 | 0.00 |
| 06/11/2024 | AL37 On 07-August-25 | | | Index Future | 1101.23 | 1104.6010 | 1101.2320 | 1104.6010 | 0.00 |
| 06/11/2024 | AL37 On 06-November-25 | | | Index Future | 1122.68 | 1126.1140 | 1122.6830 | 1126.1140 | 0.00 |
| 06/11/2024 | AL7T On 07-November-24 | | | Index Future | 1241.31 | 1246.5900 | 1241.3070 | 1246.5900 | 0.00 |
| 06/11/2024 | AL7T On 06-February-25 | | | Index Future | 1266.69 | 1272.0760 | 1266.6900 | 1272.0760 | 0.00 |
| 06/11/2024 | AL7T On 08-May-25 | | | Index Future | 1292.67 | 1298.1670 | 1292.6730 | 1298.1670 | 0.00 |
| 06/11/2024 | AL7T On 07-August-25 | | | Index Future | 1318.35 | 1323.9510 | 1318.3540 | 1323.9510 | 0.00 |
| 06/11/2024 | AL7T On 06-November-25 | | | Index Future | 1344.04 | 1349.7360 | 1344.0350 | 1349.7360 | 0.00 |
| 06/11/2024 | ALBI On 07-November-24 | | | Index Future | 1068.95 | 1073.6950 | 1068.9500 | 1073.6950 | 14.00 |
| 06/11/2024 | ALBI On 06-February-25 | | | Index Future | 1090.81 | 1095.6470 | 1090.8090 | 1095.6470 | 99.00 |
| 06/11/2024 | ALBI On 08-May-25 | | | Index Future | 1113.18 | 1118.1190 | 1113.1840 | 1118.1190 | 0.00 |
| 06/11/2024 | ALBI On 07-August-25 | | | Index Future | 1135.30 | 1140.3270 | 1135.2990 | 1140.3270 | 0.00 |
| 06/11/2024 | ALBI On 06-November-25 | | | Index Future | 1157.41 | 1162.5360 | 1157.4140 | 1162.5360 | 0.00 |
| 06/11/2024 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 06/11/2024 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 06/11/2024 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 06/11/2024 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | CR33 On 31-March-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | CR38 On 31-March-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | ES33 On 07-November-24 | | | Bond Future | 11.20 | 81.0850 | 80.7449 | 81.0850 | 0.00 |
| 06/11/2024 | ES33 On 06-February-25 | | | Bond Future | 11.32 | 82.7624 | 82.4161 | 82.7624 | 0.00 |
| 06/11/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 8685 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | ES33 On 08-May-25 | | | Bond Future | 11.45 | 80.6784 | 80.3255 | 80.6784 | 0.00 |
| 06/11/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 5554 | 6 | 6 | 6 | 0.00 |
| 06/11/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | ES33 On 07-August-25 | | | Bond Future | 11.59 | 82.2964 | 81.9376 | 82.2964 | 0.00 |
| 06/11/2024 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 8133 | 8 | 8 | 8 | 0.00 |
| 06/11/2024 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | ES33 On 06-November-25 | | | Bond Future | 11.75 | 80.1153 | 79.7504 | 80.1153 | 0.00 |
| 06/11/2024 | ES33 On 06-November-25 | 12.01 | Call | Bond Future | 1100 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | ES33 On 06-November-25 | 12.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | ES42 On 07-November-24 | | | Bond Future | 11.68 | 77.3951 | 76.9327 | 77.3951 | 0.00 |
| 06/11/2024 | ES42 On 06-February-25 | | | Bond Future | 11.79 | 78.9962 | 78.5250 | 78.9962 | 0.00 |
| 06/11/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 10132 | 11 | 10 | 11 | 0.00 |
| 06/11/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | ES42 On 08-May-25 | | | Bond Future | 11.90 | 76.3674 | 75.8869 | 76.3674 | 0.00 |
| 06/11/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 7256 | 8 | 7 | 8 | 0.00 |
| 06/11/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | ES42 On 07-August-25 | | | Bond Future | 12.02 | 77.8978 | 77.4087 | 77.8978 | 0.00 |
| 06/11/2024 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 9137 | 10 | 9 | 10 | 0.00 |
| 06/11/2024 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | ES42 On 06-November-25 | | | Bond Future | 12.15 | 75.1615 | 74.6639 | 75.1615 | 0.00 |
| 06/11/2024 | ES42 On 06-November-25 | 12.39 | Call | Bond Future | 1330 | 2 | 1 | 2 | 0.00 |
| 06/11/2024 | ES42 On 06-November-25 | 12.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | GOVI On 07-November-24 | | | GOVI | 1052.57 | 1057.1840 | 1052.5660 | 1057.1840 | 4.00 |
| 06/11/2024 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 1037660 | 108 | 104 | 108 | 0.00 |
| 06/11/2024 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 1037860 | 108 | 104 | 108 | 0.00 |
| 06/11/2024 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 1037760 | 108 | 104 | 108 | 0.00 |
| 06/11/2024 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | GOVI On 06-February-25 | | | GOVI | 1074.09 | 1078.7980 | 1074.0890 | 1078.7980 | 644.00 |
| 06/11/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 1020890 | 107 | 102 | 107 | 0.00 |
| 06/11/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | GOVI On 08-May-25 | | | GOVI | 1096.12 | 1100.9250 | 1096.1210 | 1100.9250 | 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 |
|------------|-------------------------|----------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 741210 | 79 | 74 | 79 | 0.00 |
| 06/11/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | GOVI On 07-August-25 | | | GOVI | 1117.90 | 1122.7910 | 1117.8970 | 1122.7910 | 0.00 |
| 06/11/2024 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 1068970 | 112 | 107 | 112 | 0.00 |
| 06/11/2024 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | GOVI On 06-November-25 | | | GOVI | 1139.67 | 1144.6580 | 1139.6730 | 1144.6580 | 0.00 |
| 06/11/2024 | GOVI On 06-November-25 | 1,112.00 | Call | GOVI | 276730 | 33 | 28 | 33 | 0.00 |
| 06/11/2024 | GOVI On 06-November-25 | 1,112.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 06/11/2024 | IGOV On 07-November-24 | | | Index Future | 362.73 | 363.3120 | 362.7280 | 363.3120 | 1.00 |
| 06/11/2024 | IGOV On 06-February-25 | | | Index Future | 370.24 | 370.8310 | 370.2360 | 370.8310 | 888.00 |
| 06/11/2024 | IGOV On 08-May-25 | | | Index Future | 377.92 | 378.5250 | 377.9190 | 378.5250 | 8.00 |
| 06/11/2024 | IGOV On 07-August-25 | | | Index Future | 385.51 | 386.1300 | 385.5130 | 386.1300 | 0.00 |
| 06/11/2024 | IGOV On 06-November-25 | | | Index Future | 393.11 | 393.7360 | 393.1080 | 393.7360 | 0.00 |
| 06/11/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 06/11/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 06/11/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 06/11/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 06/11/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 06/11/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 06/11/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 06/11/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 06/11/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 06/11/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 06/11/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 06/11/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 06/11/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 06/11/2024 | JBAF On 20-November-24 | | | Jibar Tradeable Future | 8.36 | 91.6400 | 91.6400 | 91.6400 | 0.00 |
| 06/11/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.36 | 91.6430 | 91.6430 | 91.6430 | 0.00 |
| 06/11/2024 | JBAF On 15-January-25 | | | Jibar Tradeable Future | 8.38 | 91.6230 | 91.6230 | 91.6230 | 0.00 |
| 06/11/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.37 | 91.6330 | 91.6330 | 91.6330 | 0.00 |
| 06/11/2024 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.34 | 91.6600 | 91.6600 | 91.6600 | 0.00 |
| 06/11/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 06/11/2024 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 06/11/2024 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 91.6000 | 91.6000 | 0.00 |
| 06/11/2024 | R033 On 07-November-24 | | | Bond Future | 10.30 | 99.8924 | 99.4961 | 99.8924 | 0.00 |
| 06/11/2024 | R033 On 07-November-24 | 10.33 | Call | Bond Future | 267 | 1 | 0 | 1 | 0.00 |
| 06/11/2024 | R033 On 07-November-24 | 10.33 | Put | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R033 On 06-February-25 | | | Bond Future | 10.39 | 101.9339 | 101.5306 | 101.9339 | 0.00 |
| 06/11/2024 | R033 On 06-February-25 | 10.33 | Call | Bond Future | 1477 | 2 | 1 | 2 | 0.00 |
| 06/11/2024 | R033 On 06-February-25 | 10.33 | Put | Bond Future | 1817 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | R033 On 08-May-25 | | | Bond Future | 10.49 | 98.9741 | 98.5633 | 98.9741 | 0.00 |
| 06/11/2024 | R033 On 08-May-25 | 10.33 | Call | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | R033 On 08-May-25 | 10.33 | Put | Bond Future | 2716 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | R033 On 07-August-25 | | | Bond Future | 10.61 | 100.9359 | 100.5182 | 100.9359 | 0.00 |
| 06/11/2024 | R033 On 07-August-25 | 10.33 | Call | Bond Future | 2151 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | R033 On 07-August-25 | 10.33 | Put | Bond Future | 3556 | 3 | 4 | 3 | 0.00 |
| 06/11/2024 | R033 On 06-November-25 | | | Bond Future | 10.74 | 97.8499 | 97.4254 | 97.8499 | 0.00 |
| 06/11/2024 | R033 On 06-November-25 | 10.33 | Call | Bond Future | 2557 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | R033 On 06-November-25 | 10.33 | Put | Bond Future | 4587 | 4 | 5 | 4 | 0.00 |
| 06/11/2024 | R035 On 07-November-24 | | | Bond Future | 10.63 | 91.3133 | 90.9574 | 91.3133 | 79,216.00 |
| 06/11/2024 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 8304 | 9 | 8 | 9 | 0.00 |
| 06/11/2024 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 8354 | 9 | 8 | 9 | 0.00 |
| 06/11/2024 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 8254 | 9 | 8 | 9 | 0.00 |
| 06/11/2024 | R035 On 07-November-24 | 12.20 | Call | Bond Future | 8404 | 9 | 8 | 9 | 1,000.00 |
| 06/11/2024 | R035 On 07-November-24 | 13.23 | Call | Bond Future | 13320 | 14 | 13 | 14 | 0.00 |
| 06/11/2024 | R035 On 07-November-24 | 11.10 | Call | Bond Future | 2652 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | R035 On 07-November-24 | 11.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 11,000.00 |
| 06/11/2024 | R035 On 07-November-24 | 13.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |
| 06/11/2024 | R035 On 07-November-24 | 12.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R035 On 06-February-25 | | | Bond Future | 10.72 | 93.1795 | 92.8173 | 93.1795 | 91,765.00 |
| 06/11/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 8884 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | R035 On 06-February-25 | 10.10 | Call | Bond Future | 428 | 1 | 0 | 1 | 15,000.00 |
| 06/11/2024 | R035 On 06-February-25 | 10.26 | Call | Bond Future | 653 | 1 | 1 | 1 | 100.00 |
| 06/11/2024 | R035 On 06-February-25 | 11.30 | Call | Bond Future | 3831 | 4 | 4 | 4 | 0.00 |
| 06/11/2024 | R035 On 06-February-25 | 10.65 | Call | Bond Future | 1521 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | R035 On 06-February-25 | 10.34 | Call | Bond Future | 796 | 1 | 1 | 1 | 1,000.00 |
| 06/11/2024 | R035 On 06-February-25 | 10.26 | Put | Bond Future | 3288 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | R035 On 06-February-25 | 10.65 | Put | Bond Future | 1924 | 2 | 2 | 2 | 1,100.00 |
| 06/11/2024 | R035 On 06-February-25 | 10.34 | Put | Bond Future | 2967 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | R035 On 06-February-25 | 11.30 | Put | Bond Future | 676 | 1 | 1 | 1 | 1,100.00 |
| 06/11/2024 | R035 On 06-February-25 | 10.10 | Put | Bond Future | 4000 | 4 | 4 | 4 | 0.00 |
| 06/11/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R035 On 08-May-25 | | | Bond Future | 10.82 | 90.5781 | 90.2091 | 90.5781 | 0.00 |
| 06/11/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 5971 | 6 | 6 | 6 | 0.00 |
| 06/11/2024 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 12646 | 13 | 13 | 13 | 0.00 |
| 06/11/2024 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 4704 | 5 | 5 | 5 | 400.00 |
| 06/11/2024 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 9880 | 10 | 10 | 10 | 0.00 |
| 06/11/2024 | R035 On 08-May-25 | 11.70 | Call | Bond Future | 5647 | 6 | 6 | 6 | 0.00 |
| 06/11/2024 | R035 On 08-May-25 | 10.95 | Call | Bond Future | 2903 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | R035 On 08-May-25 | 10.44 | Call | Bond Future | 1511 | 2 | 2 | 2 | 150.00 |
| 06/11/2024 | R035 On 08-May-25 | 10.95 | Put | Bond Future | 2167 | 2 | 2 | 2 | 150.00 |
| 06/11/2024 | R035 On 08-May-25 | 10.44 | Put | Bond Future | 3599 | 3 | 4 | 3 | 0.00 |
| 06/11/2024 | R035 On 08-May-25 | 11.70 | Put | Bond Future | 971 | 1 | 1 | 1 | 150.00 |
| 06/11/2024 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 317 | 0 | 0 | 0 | 400.00 |
| 06/11/2024 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 1262 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 115 | 0 | 0 | 0 | 400.00 |
| 06/11/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 889 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R035 On 07-August-25 | | | Bond Future | 10.92 | 92.3742 | 91.9990 | 92.3742 | 0.00 |
| 06/11/2024 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 9362 | 10 | 9 | 10 | 0.00 |
| 06/11/2024 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 735 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R035 On 06-November-25 | | | Bond Future | 11.05 | 89.6600 | 89.2788 | 89.6600 | 0.00 |
| 06/11/2024 | R035 On 06-November-25 | 11.20 | Call | Bond Future | 4301 | 5 | 4 | 5 | 0.00 |
| 06/11/2024 | R035 On 06-November-25 | 11.20 | Put | Bond Future | 3534 | 3 | 4 | 3 | 0.00 |
| 06/11/2024 | R038 On 07-November-24 | | | Bond Future | 11.22 | 99.3737 | 98.8891 | 99.3737 | 0.00 |
| 06/11/2024 | R038 On 07-November-24 | 11.24 | Call | Bond Future | 287 | 1 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | R038 On 07-November-24 | 11.24 | Put | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R038 On 06-February-25 | | | Bond Future | 11.33 | 101.4046 | 100.9113 | 101.4046 | 0.00 |
| 06/11/2024 | R038 On 06-February-25 | 11.24 | Call | Bond Future | 1817 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | R038 On 06-February-25 | 11.24 | Put | Bond Future | 2405 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | R038 On 08-May-25 | | | Bond Future | 11.44 | 97.9921 | 97.4893 | 97.9921 | 0.00 |
| 06/11/2024 | R038 On 08-May-25 | 11.24 | Call | Bond Future | 2398 | 3 | 2 | 3 | 0.00 |
| 06/11/2024 | R038 On 08-May-25 | 11.24 | Put | Bond Future | 3707 | 3 | 4 | 3 | 0.00 |
| 06/11/2024 | R038 On 07-August-25 | | | Bond Future | 11.57 | 99.9341 | 99.4227 | 99.9341 | 0.00 |
| 06/11/2024 | R038 On 07-August-25 | 11.24 | Call | Bond Future | 2763 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | R038 On 07-August-25 | 11.24 | Put | Bond Future | 4861 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | R038 On 06-November-25 | | | Bond Future | 11.71 | 96.3867 | 95.8666 | 96.3867 | 0.00 |
| 06/11/2024 | R038 On 06-November-25 | 11.24 | Call | Bond Future | 3460 | 4 | 3 | 4 | 0.00 |
| 06/11/2024 | R038 On 06-November-25 | 11.24 | Put | Bond Future | 6413 | 6 | 6 | 6 | 0.00 |
| 06/11/2024 | R053 On 07-November-24 | | | Bond Future | 11.40 | 104.0178 | 103.2676 | 104.0178 | 3,548.00 |
| 06/11/2024 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 10835 | 12 | 11 | 12 | 0.00 |
| 06/11/2024 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 10765 | 12 | 11 | 12 | 0.00 |
| 06/11/2024 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 10905 | 12 | 11 | 12 | 0.00 |
| 06/11/2024 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R053 On 06-February-25 | | | Bond Future | 11.49 | 106.1436 | 105.3793 | 106.1436 | 116.00 |
| 06/11/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 11282 | 12 | 11 | 12 | 0.00 |
| 06/11/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R053 On 08-May-25 | | | Bond Future | 11.58 | 102.4510 | 101.6715 | 102.4510 | 0.00 |
| 06/11/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 9424 | 10 | 9 | 10 | 0.00 |
| 06/11/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 1320 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R053 On 07-August-25 | | | Bond Future | 11.69 | 104.4811 | 103.6877 | 104.4811 | 0.00 |
| 06/11/2024 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 12378 | 13 | 12 | 13 | 0.00 |
| 06/11/2024 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 1524 | 1 | 2 | 1 | 0.00 |
| 06/11/2024 | R053 On 06-November-25 | | | Bond Future | 11.81 | 100.6434 | 99.8359 | 100.6434 | 0.00 |
| 06/11/2024 | R053 On 06-November-25 | 11.76 | Call | Bond Future | 5909 | 6 | 6 | 6 | 0.00 |
| 06/11/2024 | R053 On 06-November-25 | 11.76 | Put | Bond Future | 6287 | 6 | 6 | 6 | 0.00 |
| 06/11/2024 | R186 On 07-November-24 | | | Bond Future | 8.46 | 108.0912 | 107.9844 | 108.0912 | 44,053.00 |
| 06/11/2024 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1320 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1339 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1300 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R186 On 06-February-25 | | | Bond Future | 8.48 | 104.9889 | 104.8812 | 104.9889 | 155,217.00 |
| 06/11/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1103 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 161 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R186 On 08-May-25 | | | Bond Future | 8.51 | 107.1414 | 107.0321 | 107.1414 | 0.00 |
| 06/11/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 563 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 628 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R186 On 07-August-25 | | | Bond Future | 8.61 | 103.9555 | 103.8455 | 103.9555 | 0.00 |
| 06/11/2024 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 1613 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2199 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1156 | 1 | 1 | 1 | 1,983.00 |
| 06/11/2024 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 129 | 0 | 0 | 0 | 1,983.00 |
| 06/11/2024 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 378 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 255 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R186 On 06-November-25 | | | Bond Future | 8.78 | 105.9729 | 105.8622 | 105.9729 | 0.00 |
| 06/11/2024 | R186 On 06-November-25 | 8.13 | Call | Bond Future | 281 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R186 On 06-November-25 | 8.13 | Put | Bond Future | 970 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R202 On 07-November-24 | | | Bond Future | 266.42 | 266.4731 | 266.4238 | 266.4731 | 1,278.00 |
| 06/11/2024 | R202 On 06-February-25 | | | Bond Future | 266.75 | 266.7964 | 266.7494 | 266.7964 | 1,928.00 |
| 06/11/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R202 On 08-May-25 | | | Bond Future | 272.28 | 272.3310 | 272.2845 | 272.3310 | 269.00 |
| 06/11/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R202 On 07-August-25 | | | Bond Future | 272.48 | 272.5194 | 272.4754 | 272.5194 | 0.00 |
| 06/11/2024 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 875 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R202 On 06-November-25 | | | Bond Future | 277.84 | 277.8788 | 277.8376 | 277.8788 | 0.00 |
| 06/11/2024 | R202 On 06-November-25 | 275.64 | Call | Bond Future | 2198 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | R209 On 07-November-24 | | | Bond Future | 10.79 | 71.7373 | 71.3653 | 71.7373 | 15,025.00 |
| 06/11/2024 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 6833 | 7 | 7 | 7 | 0.00 |
| 06/11/2024 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 6789 | 7 | 7 | 7 | 0.00 |
| 06/11/2024 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 6878 | 7 | 7 | 7 | 0.00 |
| 06/11/2024 | R209 On 07-November-24 | 10.55 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R209 On 07-November-24 | 11.00 | Call | Bond Future | 1067 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R209 On 07-November-24 | 11.00 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R209 On 07-November-24 | 10.55 | Put | Bond Future | 1251 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R209 On 06-February-25 | | | Bond Future | 10.88 | 73.2034 | 72.8246 | 73.2034 | 12,409.00 |
| 06/11/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 7425 | 8 | 7 | 8 | 0.00 |
| 06/11/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R209 On 08-May-25 | | | Bond Future | 10.97 | 71.5490 | 71.1628 | 71.5490 | 6,367.00 |
| 06/11/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 5256 | 6 | 5 | 6 | 0.00 |
| 06/11/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 873 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R209 On 07-August-25 | | | Bond Future | 11.07 | 72.9674 | 72.5746 | 72.9674 | 0.00 |
| 06/11/2024 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 8012 | 8 | 8 | 8 | 0.00 |
| 06/11/2024 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 716 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R209 On 06-November-25 | | | Bond Future | 11.19 | 71.2311 | 70.8315 | 71.2311 | 0.00 |
| 06/11/2024 | R209 On 06-November-25 | 11.27 | Call | Bond Future | 3804 | 4 | 4 | 4 | 0.00 |
| 06/11/2024 | R209 On 06-November-25 | 11.27 | Put | Bond Future | 3401 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | R210 On 07-November-24 | | | Bond Future | 239.98 | 239.9600 | 239.9835 | 239.9600 | 872.00 |
| 06/11/2024 | R210 On 06-February-25 | | | Bond Future | 244.95 | 244.9238 | 244.9507 | 244.9238 | 991.00 |
| 06/11/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 5341 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R210 On 08-May-25 | | | Bond Future | 246.65 | 246.6239 | 246.6527 | 246.6239 | 300.00 |
| 06/11/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 1377 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R210 On 07-August-25 | | | Bond Future | 251.61 | 251.5746 | 251.6073 | 251.5746 | 0.00 |
| 06/11/2024 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 3167 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R210 On 06-November-25 | | | Bond Future | 253.12 | 253.0811 | 253.1174 | 253.0811 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | R210 On 06-November-25 | 252.14 | Call | Bond Future | 977 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R210 On 06-November-25 | 252.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R213 On 07-November-24 | | | Bond Future | 9.76 | 88.9572 | 88.6474 | 88.9572 | 72,954.00 |
| 06/11/2024 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 5959 | 6 | 6 | 6 | 0.00 |
| 06/11/2024 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 5998 | 6 | 6 | 6 | 0.00 |
| 06/11/2024 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 5920 | 6 | 6 | 6 | 0.00 |
| 06/11/2024 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R213 On 06-February-25 | | | Bond Future | 9.84 | 90.7752 | 90.4601 | 90.7752 | 71,336.00 |
| 06/11/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 6037 | 6 | 6 | 6 | 0.00 |
| 06/11/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R213 On 08-May-25 | | | Bond Future | 9.92 | 89.0778 | 88.7568 | 89.0778 | 0.00 |
| 06/11/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 3259 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 892 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R213 On 07-August-25 | | | Bond Future | 10.02 | 90.8445 | 90.5183 | 90.8445 | 0.00 |
| 06/11/2024 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 6543 | 7 | 7 | 7 | 0.00 |
| 06/11/2024 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 492 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R213 On 06-November-25 | | | Bond Future | 10.14 | 89.0540 | 88.7226 | 89.0540 | 0.00 |
| 06/11/2024 | R213 On 06-November-25 | 10.05 | Call | Bond Future | 2296 | 2 | 2 | 2 | 0.00 |
| 06/11/2024 | R213 On 06-November-25 | 10.05 | Put | Bond Future | 2643 | 2 | 3 | 2 | 0.00 |
| 06/11/2024 | R214 On 07-November-24 | | | Bond Future | 11.17 | 67.0079 | 66.5867 | 67.0079 | 6,982.00 |
| 06/11/2024 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 7150 | 8 | 7 | 8 | 0.00 |
| 06/11/2024 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 7105 | 8 | 7 | 8 | 0.00 |
| 06/11/2024 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 7195 | 8 | 7 | 8 | 0.00 |
| 06/11/2024 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R214 On 06-February-25 | | | Bond Future | 11.26 | 68.3773 | 67.9483 | 68.3773 | 18,372.00 |
| 06/11/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 7249 | 8 | 7 | 8 | 0.00 |
| 06/11/2024 | R214 On 06-February-25 | 13.63 | Call | Bond Future | 11039 | 11 | 11 | 11 | 0.00 |
| 06/11/2024 | R214 On 06-February-25 | 11.75 | Call | Bond Future | 3304 | 4 | 3 | 4 | 554.00 |
| 06/11/2024 | R214 On 06-February-25 | 12.25 | Call | Bond Future | 5308 | 6 | 5 | 6 | 554.00 |
| 06/11/2024 | R214 On 06-February-25 | 11.75 | Put | Bond Future | 763 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | R214 On 06-February-25 | 13.63 | Put | Bond Future | 20 | 0 | 0 | 0 | 554.00 |
| 06/11/2024 | R214 On 06-February-25 | 12.25 | Put | Bond Future | 323 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 142 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R214 On 08-May-25 | | | Bond Future | 11.35 | 66.4749 | 66.0374 | 66.4749 | 3,232.00 |
| 06/11/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 6016 | 6 | 6 | 6 | 0.00 |
| 06/11/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 793 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R214 On 07-August-25 | | | Bond Future | 11.45 | 67.7930 | 67.3478 | 67.7930 | 0.00 |
| 06/11/2024 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 8128 | 9 | 8 | 9 | 0.00 |
| 06/11/2024 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 867 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R214 On 06-November-25 | | | Bond Future | 11.56 | 65.8079 | 65.3549 | 65.8079 | 0.00 |
| 06/11/2024 | R214 On 06-November-25 | 11.64 | Call | Bond Future | 4052 | 4 | 4 | 4 | 0.00 |
| 06/11/2024 | R214 On 06-November-25 | 11.64 | Put | Bond Future | 3629 | 3 | 4 | 3 | 0.00 |
| 06/11/2024 | R248 On 07-November-24 | | | Bond Future | 11.37 | 80.9870 | 80.4380 | 80.9870 | 215,318.00 |
| 06/11/2024 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 8535 | 9 | 9 | 9 | 0.00 |
| 06/11/2024 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 8589 | 9 | 9 | 9 | 0.00 |
| 06/11/2024 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 8481 | 9 | 8 | 9 | 0.00 |
| 06/11/2024 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R248 On 06-February-25 | | | Bond Future | 11.47 | 82.6422 | 82.0829 | 82.6422 | 274,183.00 |
| 06/11/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 7760 | 8 | 8 | 8 | 0.00 |
| 06/11/2024 | R248 On 06-February-25 | 11.00 | Call | Bond Future | 824 | 1 | 1 | 1 | 660.00 |
| 06/11/2024 | R248 On 06-February-25 | 11.70 | Call | Bond Future | 3004 | 3 | 3 | 3 | 0.00 |
| 06/11/2024 | R248 On 06-February-25 | 10.30 | Call | Bond Future | 82 | 0 | 0 | 0 | 660.00 |
| 06/11/2024 | R248 On 06-February-25 | 11.00 | Put | Bond Future | 3974 | 4 | 4 | 4 | 0.00 |
| 06/11/2024 | R248 On 06-February-25 | 10.30 | Put | Bond Future | 8392 | 8 | 8 | 8 | 0.00 |
| 06/11/2024 | R248 On 06-February-25 | 11.70 | Put | Bond Future | 1495 | 1 | 1 | 1 | 660.00 |
| 06/11/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 06/11/2024 | R248 On 08-May-25 | | | Bond Future | 11.56 | 79.8882 | 79.3180 | 79.8882 | 15,902.00 |
| 06/11/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 7271 | 8 | 7 | 8 | 0.00 |
| 06/11/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 1010 | 1 | 1 | 1 | 0.00 |
| 06/11/2024 | R248 On 07-August-25 | | | Bond Future | 11.66 | 81.4721 | 80.8916 | 81.4721 | 0.00 |
| 06/11/2024 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 9946 | 10 | 10 | 10 | 0.00 |
| 06/11/2024 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 1088 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/11/2024 | R248 On 06-November-25 | | | Bond Future | 11.78 | 78.6093 | 78.0186 | 78.6093 | 0.00 |
| 06/11/2024 | R248 On 06-November-25 | 11.74 | Call | Bond Future | 4597 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | R248 On 06-November-25 | 11.74 | Put | Bond Future | 4821 | 5 | 5 | 5 | 0.00 |
| 06/11/2024 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 06/11/2024 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |