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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For January 2024

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | 2025 On 01-February-24 | | | Bond Future | 176.3855 | 176.3106 | 176.3855 | 176.3106 | 11,360 |
| 05/01/2024 | 2025 On 02-May-24 | | | Bond Future | 180.3255 | 180.2489 | 180.3255 | 180.2489 | 0 |
| 05/01/2024 | 2025 On 01-August-24 | | | Bond Future | 182.5324 | 182.4474 | 182.5324 | 182.4474 | 0 |
| 05/01/2024 | 2025 On 07-November-24 | | | Bond Future | 186.8415 | 186.7568 | 186.8415 | 186.7568 | 75 |
| 05/01/2024 | 2029 On 01-February-24 | | | Bond Future | 129.4521 | 129.4370 | 129.4521 | 129.4370 | 7,360 |
| 05/01/2024 | 2029 On 02-May-24 | | | Bond Future | 130.9749 | 130.9594 | 130.9749 | 130.9594 | 0 |
| 05/01/2024 | 2029 On 01-August-24 | | | Bond Future | 133.9158 | 133.8954 | 133.9158 | 133.8954 | 0 |
| 05/01/2024 | 2029 On 07-November-24 | | | Bond Future | 135.6718 | 135.6522 | 135.6718 | 135.6522 | 66 |
| 05/01/2024 | 2029 On 06-February-25 | | | Bond Future | 138.5865 | 138.5616 | 138.5865 | 138.5616 | 0 |
| 05/01/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 6186.4800 | 6161.6300 | 6.1865 | 6.1616 | 0 |
| 05/01/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | 2030 On 01-February-24 | | | Bond Future | 9.8660 | 9.9011 | 91.8451 | 91.6976 | 99,105 |
| 05/01/2024 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 144.7700 | 240.0800 | 0.1448 | 0.2401 | 400 |
| 05/01/2024 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 1400.2300 | 1643.0700 | 1.4002 | 1.6431 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 9.89 | Call | Bond Future | 705.3400 | 793.0000 | 0.7053 | 0.7930 | 500 |
| 05/01/2024 | 2030 On 01-February-24 | 9.89 | Put | Bond Future | 604.2900 | 839.4800 | 0.6043 | 0.8395 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 807.2000 | 887.2900 | 0.8072 | 0.8873 | 1,360 |
| 05/01/2024 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 538.3300 | 765.9500 | 0.5383 | 0.7660 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 10.00 | Call | Bond Future | 999.8000 | 1064.3900 | 0.9998 | 1.0644 | 500 |
| 05/01/2024 | 2030 On 01-February-24 | 10.00 | Put | Bond Future | 438.1600 | 650.2800 | 0.4382 | 0.6503 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 1206.8100 | 1254.3300 | 1.2068 | 1.2543 | 400 |
| 05/01/2024 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 353.5700 | 548.6200 | 0.3536 | 0.5486 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 10.16 | Call | Bond Future | 1493.3100 | 1517.4100 | 1.4933 | 1.5174 | 200 |
| 05/01/2024 | 2030 On 01-February-24 | 10.16 | Put | Bond Future | 266.8600 | 438.4900 | 0.2669 | 0.4385 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 10.39 | Call | Bond Future | 2298.1100 | 2264.1000 | 2.2981 | 2.2641 | 500 |
| 05/01/2024 | 2030 On 01-February-24 | 10.39 | Put | Bond Future | 126.5500 | 240.0700 | 0.1266 | 0.2401 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 11.00 | Call | Bond Future | 4634.5500 | 4513.3300 | 4.6346 | 4.5133 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 11.00 | Put | Bond Future | 15.5000 | 41.8100 | 0.0155 | 0.0418 | 700 |
| 05/01/2024 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 5835.6900 | 5699.4600 | 5.8357 | 5.6995 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 4.9300 | 16.2300 | 0.0049 | 0.0162 | 1,360 |
| 05/01/2024 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 5989.8200 | 5852.3900 | 5.9898 | 5.8524 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 4.2500 | 14.3500 | 0.0043 | 0.0144 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 6028.3100 | 5890.6100 | 6.0283 | 5.8906 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 4.1000 | 13.9300 | 0.0041 | 0.0139 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 6066.7900 | 5928.8100 | 6.0668 | 5.9288 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 3.9500 | 13.5000 | 0.0040 | 0.0135 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 11.75 | Call | Bond Future | 7515.5200 | 7371.2100 | 7.5155 | 7.3712 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 11.75 | Put | Bond Future | 0.9900 | 4.2100 | 0.0010 | 0.0042 | 200 |
| 05/01/2024 | 2030 On 01-February-24 | 11.85 | Call | Bond Future | 7892.0900 | 7746.5500 | 7.8921 | 7.7466 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 11.85 | Put | Bond Future | 0.6900 | 2.6800 | 0.0007 | 0.0027 | 500 |
| 05/01/2024 | 2030 On 01-February-24 | 11.86 | Call | Bond Future | 7929.6400 | 7784.0000 | 7.9296 | 7.7840 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 11.86 | Put | Bond Future | 0.6700 | 2.5600 | 0.0007 | 0.0026 | 500 |
| 05/01/2024 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 8824.5800 | 8677.6300 | 8.8246 | 8.6776 | 0 |
| 05/01/2024 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 0.2300 | 0.8100 | 0.0002 | 0.0008 | 400 |
| 05/01/2024 | 2030 On 02-May-24 | | | Bond Future | 9.9172 | 9.9543 | 93.8742 | 93.7233 | 23,830 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
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| 05/01/2024 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 1005.5200 | 1163.4800 | 1.0055 | 1.1635 | 1,000 |
| 05/01/2024 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 2060.6000 | 2369.4400 | 2.0606 | 2.3694 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 1272.2300 | 1431.8500 | 1.2722 | 1.4319 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 1710.1900 | 2020.6900 | 1.7102 | 2.0207 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 1291.6200 | 1451.0700 | 1.2916 | 1.4511 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 1688.6200 | 1998.9500 | 1.6886 | 1.9990 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 1310.9600 | 1470.4400 | 1.3110 | 1.4704 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 1667.0200 | 1977.3800 | 1.6670 | 1.9774 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 2052.3000 | 2193.0200 | 2.0523 | 2.1930 | 1,000 |
| 05/01/2024 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 1070.0000 | 1361.6000 | 1.0700 | 1.3616 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 10.62 | Call | Bond Future | 3354.9200 | 3437.0100 | 3.3549 | 3.4370 | 500 |
| 05/01/2024 | 2030 On 02-May-24 | 10.62 | Put | Bond Future | 547.1000 | 780.0700 | 0.5471 | 0.7801 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 3990.9600 | 4041.7000 | 3.9910 | 4.0417 | 1,080 |
| 05/01/2024 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 403.7000 | 605.3200 | 0.4037 | 0.6053 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 11.12 | Call | Bond Future | 4993.3700 | 4999.8300 | 4.9934 | 4.9998 | 500 |
| 05/01/2024 | 2030 On 02-May-24 | 11.12 | Put | Bond Future | 252.8500 | 410.1900 | 0.2529 | 0.4102 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 7865.8200 | 7772.5000 | 7.8658 | 7.7725 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 67.7600 | 125.3200 | 0.0678 | 0.1253 | 1,000 |
| 05/01/2024 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 9408.9700 | 9286.1300 | 9.4090 | 9.2861 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 25.6700 | 53.7100 | 0.0257 | 0.0537 | 1,080 |
| 05/01/2024 | 2030 On 02-May-24 | 13.15 | Call | Bond Future | 12071.5400 | 11927.1100 | 12.0715 | 11.9271 | 0 |
| 05/01/2024 | 2030 On 02-May-24 | 13.15 | Put | Bond Future | 3.3800 | 9.8300 | 0.0034 | 0.0098 | 500 |
| 05/01/2024 | 2030 On 01-August-24 | | | Bond Future | 9.9709 | 10.0110 | 91.9540 | 91.7965 | 0 |
| 05/01/2024 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 2854.5200 | 3035.8100 | 2.8545 | 3.0358 | 0 |
| 05/01/2024 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 1301.2200 | 1640.0600 | 1.3012 | 1.6401 | 0 |
| 05/01/2024 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 2880.2300 | 3060.5000 | 2.8802 | 3.0605 | 0 |
| 05/01/2024 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 1288.4400 | 1626.2600 | 1.2884 | 1.6263 | 0 |
| 05/01/2024 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 2905.7900 | 3085.2800 | 2.9058 | 3.0853 | 0 |
| 05/01/2024 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 1275.5200 | 1612.5600 | 1.2755 | 1.6126 | 0 |
| 05/01/2024 | 2030 On 07-November-24 | | | Bond Future | 10.0417 | 10.0840 | 94.0996 | 93.9395 | 1,652 |
| 05/01/2024 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 3982.3300 | 4082.8200 | 3.9823 | 4.0828 | 0 |
| 05/01/2024 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 1386.5800 | 1647.1600 | 1.3866 | 1.6472 | 0 |
| 05/01/2024 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 4008.2800 | 4107.9800 | 4.0083 | 4.1080 | 0 |
| 05/01/2024 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 1376.0200 | 1635.8100 | 1.3760 | 1.6358 | 0 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 4034.2700 | 4133.1900 | 4.0343 | 4.1332 | 0 |
| 05/01/2024 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 1365.5300 | 1624.5400 | 1.3655 | 1.6245 | 0 |
| 05/01/2024 | 2030 On 06-February-25 | | | Bond Future | 10.1275 | 10.1734 | 92.0876 | 91.9207 | 0 |
| 05/01/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 3727.8200 | 3860.6600 | 3.7278 | 3.8607 | 0 |
| 05/01/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 1746.2700 | 2046.0500 | 1.7463 | 2.0461 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | | | Bond Future | 10.7142 | 10.7447 | 89.7125 | 89.5641 | 92,242 |
| 05/01/2024 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 2.6300 | 23.8800 | 0.0026 | 0.0239 | 1,200 |
| 05/01/2024 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 3527.9100 | 3697.5800 | 3.5279 | 3.6976 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 10.59 | Call | Bond Future | 504.8400 | 632.0400 | 0.5048 | 0.6320 | 500 |
| 05/01/2024 | 2032 On 01-February-24 | 10.59 | Put | Bond Future | 1113.6100 | 1389.2300 | 1.1136 | 1.3892 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 939.7800 | 1046.4600 | 0.9398 | 1.0465 | 1,200 |
| 05/01/2024 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 716.8800 | 971.9800 | 0.7169 | 0.9720 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 10.78 | Call | Bond Future | 998.9600 | 1101.9000 | 0.9990 | 1.1019 | 200 |
| 05/01/2024 | 2032 On 01-February-24 | 10.78 | Put | Bond Future | 678.9000 | 930.2600 | 0.6789 | 0.9303 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 10.85 | Call | Bond Future | 1218.6000 | 1306.5400 | 1.2186 | 1.3065 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 10.85 | Put | Bond Future | 559.5700 | 795.9300 | 0.5596 | 0.7959 | 17,000 |
| 05/01/2024 | 2032 On 01-February-24 | 10.90 | Call | Bond Future | 1386.3700 | 1462.2200 | 1.3864 | 1.4622 | 8,500 |
| 05/01/2024 | 2032 On 01-February-24 | 10.90 | Put | Bond Future | 486.2700 | 710.5400 | 0.4863 | 0.7105 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 11.09 | Call | Bond Future | 2088.3000 | 2113.3300 | 2.0883 | 2.1133 | 500 |
| 05/01/2024 | 2032 On 01-February-24 | 11.09 | Put | Bond Future | 280.1200 | 453.5700 | 0.2801 | 0.4536 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 11.33 | Call | Bond Future | 3072.3500 | 3038.1300 | 3.0724 | 3.0381 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 11.33 | Put | Bond Future | 134.8900 | 249.0900 | 0.1349 | 0.2491 | 17,000 |
| 05/01/2024 | 2032 On 01-February-24 | 11.35 | Call | Bond Future | 3157.3600 | 3119.0100 | 3.1574 | 3.1190 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 11.35 | Put | Bond Future | 126.6800 | 236.7500 | 0.1267 | 0.2368 | 8,500 |
| 05/01/2024 | 2032 On 01-February-24 | 11.55 | Call | Bond Future | 4022.8600 | 3947.7200 | 4.0229 | 3.9477 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 11.55 | Put | Bond Future | 67.3600 | 140.6400 | 0.0674 | 0.1406 | 8,500 |
| 05/01/2024 | 2032 On 01-February-24 | 11.75 | Call | Bond Future | 4902.8200 | 4799.8900 | 4.9028 | 4.7999 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 11.75 | Put | Bond Future | 35.8000 | 81.2900 | 0.0358 | 0.0813 | 200 |
| 05/01/2024 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 5255.3100 | 5144.6400 | 5.2553 | 5.1446 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 27.3600 | 65.1100 | 0.0274 | 0.0651 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 5299.3700 | 5187.8100 | 5.2994 | 5.1878 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 26.4500 | 63.3100 | 0.0265 | 0.0633 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 5343.4400 | 5231.0200 | 5.3434 | 5.2310 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 25.5800 | 61.5800 | 0.0256 | 0.0616 | 0 |

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| 05/01/2024 | 2032 On 01-February-24 | 12.00 | Call | Bond Future | 6003.4900 | 5880.1200 | 6.0035 | 5.8801 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 12.00 | Put | Bond Future | 15.4400 | 40.4900 | 0.0154 | 0.0405 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 12.50 | Call | Bond Future | 8173.3500 | 8031.9900 | 8.1734 | 8.0320 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 12.50 | Put | Bond Future | 2.9200 | 9.9800 | 0.0029 | 0.0100 | 200 |
| 05/01/2024 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 8684.6200 | 8540.3300 | 8.6846 | 8.5403 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 1.9800 | 6.1100 | 0.0020 | 0.0061 | 1,200 |
| 05/01/2024 | 2032 On 01-February-24 | 12.73 | Call | Bond Future | 9149.6900 | 9003.7100 | 9.1497 | 9.0037 | 0 |
| 05/01/2024 | 2032 On 01-February-24 | 12.73 | Put | Bond Future | 1.3900 | 3.8300 | 0.0014 | 0.0038 | 500 |
| 05/01/2024 | 2032 On 02-May-24 | | | Bond Future | 10.7916 | 10.8235 | 87.5323 | 87.3806 | 61,402 |
| 05/01/2024 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 937.5200 | 1115.5700 | 0.9375 | 1.1156 | 1,000 |
| 05/01/2024 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 3026.8900 | 3356.6900 | 3.0269 | 3.3567 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 1269.7600 | 1451.2200 | 1.2698 | 1.4512 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 2479.9800 | 2813.1900 | 2.4800 | 2.8132 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 1290.2700 | 1471.5300 | 1.2903 | 1.4715 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 2451.9700 | 2784.9800 | 2.4520 | 2.7850 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 1311.1700 | 1492.1900 | 1.3112 | 1.4922 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 2424.4000 | 2757.1700 | 2.4244 | 2.7572 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 10.57 | Call | Bond Future | 1332.2700 | 1513.0300 | 1.3323 | 1.5130 | 500 |
| 05/01/2024 | 2032 On 02-May-24 | 10.57 | Put | Bond Future | 2397.0500 | 2729.5600 | 2.3971 | 2.7296 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 1374.8400 | 1554.9900 | 1.3748 | 1.5550 | 500 |
| 05/01/2024 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 2342.8400 | 2674.7400 | 2.3428 | 2.6747 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 10.65 | Call | Bond Future | 1507.1400 | 1685.2600 | 1.5071 | 1.6853 | 1,550 |
| 05/01/2024 | 2032 On 02-May-24 | 10.65 | Put | Bond Future | 2185.6200 | 2515.4900 | 2.1856 | 2.5155 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 2024.6500 | 2189.3500 | 2.0247 | 2.1894 | 1,000 |
| 05/01/2024 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 1699.4900 | 2015.9400 | 1.6995 | 2.0159 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 2680.1400 | 2821.5400 | 2.6801 | 2.8215 | 500 |
| 05/01/2024 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 1272.7900 | 1565.9400 | 1.2728 | 1.5659 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 11.21 | Call | Bond Future | 3054.1200 | 3180.9000 | 3.0541 | 3.1809 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 11.21 | Put | Bond Future | 1089.1300 | 1367.6600 | 1.0891 | 1.3677 | 500 |
| 05/01/2024 | 2032 On 02-May-24 | 11.35 | Call | Bond Future | 3515.4900 | 3622.7700 | 3.5155 | 3.6228 | 1,550 |
| 05/01/2024 | 2032 On 02-May-24 | 11.35 | Put | Bond Future | 905.8800 | 1164.9100 | 0.9059 | 1.1649 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 11.81 | Call | Bond Future | 5168.0500 | 5206.6500 | 5.1681 | 5.2067 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 11.81 | Put | Bond Future | 484.7600 | 675.1100 | 0.4848 | 0.6751 | 500 |
| 05/01/2024 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 9431.9000 | 9348.7700 | 9.4319 | 9.3488 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 94.7000 | 163.3200 | 0.0947 | 0.1633 | 1,000 |
| 05/01/2024 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 10529.7300 | 10424.8100 | 10.5297 | 10.4248 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 53.2400 | 100.0700 | 0.0532 | 0.1001 | 500 |
| 05/01/2024 | 2032 On 02-May-24 | 13.35 | Call | Bond Future | 11194.2700 | 11078.9200 | 11.1943 | 11.0789 | 0 |
| 05/01/2024 | 2032 On 02-May-24 | 13.35 | Put | Bond Future | 36.8400 | 73.2400 | 0.0368 | 0.0732 | 1,550 |
| 05/01/2024 | 2032 On 01-August-24 | | | Bond Future | 10.8716 | 10.9056 | 89.4768 | 89.3186 | 0 |
| 05/01/2024 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 3091.4300 | 3340.0400 | 3.0914 | 3.3400 | 0 |
| 05/01/2024 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 1899.0400 | 2305.8800 | 1.8990 | 2.3059 | 0 |
| 05/01/2024 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 3119.6100 | 3367.3200 | 3.1196 | 3.3673 | 0 |
| 05/01/2024 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 1881.5100 | 2287.4500 | 1.8815 | 2.2875 | 0 |
| 05/01/2024 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 3147.9100 | 3394.9500 | 3.1479 | 3.3950 | 0 |
| 05/01/2024 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 1864.1300 | 2269.4000 | 1.8641 | 2.2694 | 0 |
| 05/01/2024 | 2032 On 07-November-24 | | | Bond Future | 10.9774 | 11.0130 | 87.3979 | 87.2371 | 1,526 |
| 05/01/2024 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 4150.3900 | 4311.1700 | 4.1504 | 4.3112 | 0 |
| 05/01/2024 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 1956.6300 | 2278.2600 | 1.9566 | 2.2783 | 0 |
| 05/01/2024 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 4179.4800 | 4339.4600 | 4.1795 | 4.3395 | 0 |
| 05/01/2024 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 1941.9300 | 2262.7600 | 1.9419 | 2.2628 | 0 |
| 05/01/2024 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 4208.6400 | 4368.1100 | 4.2086 | 4.3681 | 0 |
| 05/01/2024 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 1927.3400 | 2247.6600 | 1.9273 | 2.2477 | 0 |
| 05/01/2024 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 4656.2700 | 4803.0800 | 4.6563 | 4.8031 | 1,615 |
| 05/01/2024 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 1722.1000 | 2029.7600 | 1.7221 | 2.0298 | 0 |
| 05/01/2024 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 10396.5900 | 10343.1400 | 10.3966 | 10.3431 | 0 |
| 05/01/2024 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 424.0900 | 531.4900 | 0.4241 | 0.5315 | 1,615 |
| 05/01/2024 | 2032 On 06-February-25 | | | Bond Future | 11.0933 | 11.1314 | 89.2519 | 89.0844 | 0 |
| 05/01/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 4602.0400 | 4794.1500 | 4.6020 | 4.7942 | 0 |
| 05/01/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 1897.9100 | 2257.5500 | 1.8979 | 2.2576 | 0 |
| 05/01/2024 | 2033 On 01-February-24 | | | Bond Future | 122.3912 | 122.3750 | 122.3912 | 122.3750 | 8,052 |
| 05/01/2024 | 2033 On 02-May-24 | | | Bond Future | 123.6596 | 123.6430 | 123.6596 | 123.6430 | 0 |
| 05/01/2024 | 2033 On 01-August-24 | | | Bond Future | 126.4364 | 126.4151 | 126.4364 | 126.4151 | 0 |
| 05/01/2024 | 2033 On 07-November-24 | | | Bond Future | 127.9183 | 127.8977 | 127.9183 | 127.8977 | 0 |
| 05/01/2024 | 2033 On 06-February-25 | | | Bond Future | 130.6665 | 130.6409 | 130.6665 | 130.6409 | 0 |
| 05/01/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 5726.5200 | 5700.9300 | 5.7265 | 5.7009 | 0 |
| 05/01/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | 2037 On 01-February-24 | | | Bond Future | 11.9825 | 12.0437 | 77.4876 | 77.1580 | 136,230 |
| 05/01/2024 | 2037 On 01-February-24 | 12.09 | Call | Bond Future | 1346.6600 | 1298.2500 | 1.3467 | 1.2983 | 2,500 |
| 05/01/2024 | 2037 On 01-February-24 | 12.09 | Put | Bond Future | 769.2100 | 1050.3900 | 0.7692 | 1.0504 | 0 |
| 05/01/2024 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 2145.9800 | 2028.9400 | 2.1460 | 2.0289 | 0 |
| 05/01/2024 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 406.5900 | 619.1400 | 0.4066 | 0.6191 | 0 |
| 05/01/2024 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 2185.9100 | 2065.5700 | 2.1859 | 2.0656 | 0 |
| 05/01/2024 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 394.3200 | 603.5700 | 0.3943 | 0.6036 | 0 |
| 05/01/2024 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 2226.0300 | 2102.5500 | 2.2260 | 2.1026 | 0 |
| 05/01/2024 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 382.2900 | 588.4000 | 0.3823 | 0.5884 | 0 |
| 05/01/2024 | 2037 On 01-February-24 | 12.93 | Call | Bond Future | 4925.6200 | 4653.8300 | 4.9256 | 4.6538 | 0 |
| 05/01/2024 | 2037 On 01-February-24 | 12.93 | Put | Bond Future | 47.3500 | 105.1500 | 0.0474 | 0.1052 | 2,500 |
| 05/01/2024 | 2037 On 01-February-24 | 13.93 | Call | Bond Future | 9548.6300 | 9221.0800 | 9.5486 | 9.2211 | 0 |
| 05/01/2024 | 2037 On 01-February-24 | 13.93 | Put | Bond Future | 0.7200 | 2.7600 | 0.0007 | 0.0028 | 2,500 |
| 05/01/2024 | 2037 On 02-May-24 | | | Bond Future | 12.0902 | 12.1539 | 79.1994 | 78.8625 | 230 |
| 05/01/2024 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 684.9900 | 871.9500 | 0.6850 | 0.8720 | 0 |
| 05/01/2024 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 4311.9200 | 4835.8100 | 4.3119 | 4.8358 | 0 |
| 05/01/2024 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 699.4100 | 887.1600 | 0.6994 | 0.8872 | 0 |
| 05/01/2024 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 4269.5900 | 4794.2700 | 4.2696 | 4.7943 | 0 |
| 05/01/2024 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 714.0300 | 902.4100 | 0.7140 | 0.9024 | 0 |
| 05/01/2024 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 4227.5100 | 4752.8200 | 4.2275 | 4.7528 | 0 |
| 05/01/2024 | 2037 On 01-August-24 | | | Bond Future | 12.2036 | 12.2704 | 76.7028 | 76.3556 | 0 |
| 05/01/2024 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 2583.3600 | 2779.0300 | 2.5834 | 2.7790 | 0 |
| 05/01/2024 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 3179.9900 | 3722.9000 | 3.1800 | 3.7229 | 0 |
| 05/01/2024 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 2610.1100 | 2805.1700 | 2.6101 | 2.8052 | 0 |
| 05/01/2024 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 3153.9700 | 3696.2700 | 3.1540 | 3.6963 | 0 |
| 05/01/2024 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 2636.9900 | 2831.4200 | 2.6370 | 2.8314 | 1,383 |
| 05/01/2024 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 3128.1300 | 3669.8000 | 3.1281 | 3.6698 | 0 |
| 05/01/2024 | 2037 On 01-August-24 | 13.17 | Call | Bond Future | 6095.6100 | 6139.4000 | 6.0956 | 6.1394 | 0 |
| 05/01/2024 | 2037 On 01-August-24 | 13.17 | Put | Bond Future | 1282.6800 | 1673.7100 | 1.2827 | 1.6737 | 1,383 |
| 05/01/2024 | 2037 On 01-August-24 | 13.82 | Call | Bond Future | 8541.7800 | 8481.8100 | 8.5418 | 8.4818 | 0 |
| 05/01/2024 | 2037 On 01-August-24 | 13.82 | Put | Bond Future | 737.4100 | 1024.6800 | 0.7374 | 1.0247 | 1,383 |
| 05/01/2024 | 2037 On 07-November-24 | | | Bond Future | 12.3335 | 12.4028 | 78.4917 | 78.1373 | 9,175 |
| 05/01/2024 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 4185.3700 | 4376.5000 | 4.1854 | 4.3765 | 0 |
| 05/01/2024 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 2987.0000 | 3532.5100 | 2.9870 | 3.5325 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 4215.3700 | 4405.4000 | 4.2154 | 4.4054 | 0 |
| 05/01/2024 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 2966.9500 | 3511.3600 | 2.9670 | 3.5114 | 0 |
| 05/01/2024 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 4245.1700 | 4434.3900 | 4.2452 | 4.4344 | 0 |
| 05/01/2024 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 2946.7400 | 3490.3400 | 2.9467 | 3.4903 | 0 |
| 05/01/2024 | 2037 On 06-February-25 | | | Bond Future | 12.4703 | 12.5432 | 75.8965 | 75.5317 | 0 |
| 05/01/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 4829.7100 | 4994.5000 | 4.8297 | 4.9945 | 0 |
| 05/01/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 3393.8800 | 3923.5100 | 3.3939 | 3.9235 | 0 |
| 05/01/2024 | 2038 On 01-February-24 | | | Bond Future | 131.6203 | 131.9042 | 131.6203 | 131.9042 | 3,549 |
| 05/01/2024 | 2038 On 02-May-24 | | | Bond Future | 134.5605 | 134.8505 | 134.5605 | 134.8505 | 1,706 |
| 05/01/2024 | 2038 On 01-August-24 | | | Bond Future | 135.5093 | 135.8008 | 135.5093 | 135.8008 | 0 |
| 05/01/2024 | 2038 On 07-November-24 | | | Bond Future | 138.7076 | 139.0078 | 138.7076 | 139.0078 | 0 |
| 05/01/2024 | 2038 On 06-February-25 | | | Bond Future | 139.5617 | 139.8625 | 139.5617 | 139.8625 | 0 |
| 05/01/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 4331.6700 | 4632.4600 | 4.3317 | 4.6325 | 0 |
| 05/01/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | 2040 On 01-February-24 | | | Bond Future | 12.3345 | 12.3958 | 77.1013 | 76.7564 | 131,292 |
| 05/01/2024 | 2040 On 01-February-24 | 12.30 | Call | Bond Future | 959.8300 | 991.7800 | 0.9598 | 0.9918 | 0 |
| 05/01/2024 | 2040 On 01-February-24 | 12.30 | Put | Bond Future | 1154.6300 | 1531.4800 | 1.1546 | 1.5315 | 0 |
| 05/01/2024 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 1045.1300 | 1070.3100 | 1.0451 | 1.0703 | 0 |
| 05/01/2024 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 1070.2500 | 1440.3300 | 1.0703 | 1.4403 | 0 |
| 05/01/2024 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 1074.4100 | 1097.2200 | 1.0744 | 1.0972 | 0 |
| 05/01/2024 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 1043.1000 | 1410.8100 | 1.0431 | 1.4108 | 0 |
| 05/01/2024 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 1104.2100 | 1124.5100 | 1.1042 | 1.1245 | 0 |
| 05/01/2024 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 1016.5300 | 1381.7300 | 1.0165 | 1.3817 | 0 |
| 05/01/2024 | 2040 On 01-February-24 | 12.90 | Call | Bond Future | 3283.5000 | 3116.6400 | 3.2835 | 3.1166 | 0 |
| 05/01/2024 | 2040 On 01-February-24 | 12.90 | Put | Bond Future | 192.8200 | 370.8600 | 0.1928 | 0.3709 | 0 |
| 05/01/2024 | 2040 On 01-February-24 | 13.90 | Call | Bond Future | 8098.7000 | 7767.3500 | 8.0987 | 7.7674 | 0 |
| 05/01/2024 | 2040 On 01-February-24 | 13.90 | Put | Bond Future | 4.0500 | 17.6000 | 0.0041 | 0.0176 | 0 |
| 05/01/2024 | 2040 On 02-May-24 | | | Bond Future | 12.4487 | 12.5124 | 78.8047 | 78.4521 | 500 |
| 05/01/2024 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 497.5200 | 687.2100 | 0.4975 | 0.6872 | 0 |
| 05/01/2024 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 5447.9400 | 5990.2300 | 5.4479 | 5.9902 | 0 |
| 05/01/2024 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 509.1200 | 700.1800 | 0.5091 | 0.7002 | 0 |
| 05/01/2024 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 5398.3500 | 5942.0100 | 5.3984 | 5.9420 | 0 |
| 05/01/2024 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 521.0200 | 713.4500 | 0.5210 | 0.7135 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 5349.1400 | 5894.1700 | 5.3491 | 5.8942 | 0 |
| 05/01/2024 | 2040 On 01-August-24 | | | Bond Future | 12.5688 | 12.6356 | 76.0490 | 75.6857 | 0 |
| 05/01/2024 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 2332.4400 | 2647.5100 | 2.3324 | 2.6475 | 0 |
| 05/01/2024 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 3710.3600 | 4388.7100 | 3.7104 | 4.3887 | 0 |
| 05/01/2024 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 2358.3700 | 2673.1100 | 2.3584 | 2.6731 | 0 |
| 05/01/2024 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 3680.1600 | 4358.1800 | 3.6802 | 4.3582 | 0 |
| 05/01/2024 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 2384.4300 | 2699.0500 | 2.3844 | 2.6991 | 0 |
| 05/01/2024 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 3650.1600 | 4328.0600 | 3.6502 | 4.3281 | 0 |
| 05/01/2024 | 2040 On 07-November-24 | | | Bond Future | 12.7050 | 12.7744 | 77.8222 | 77.4515 | 8,697 |
| 05/01/2024 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 4154.8000 | 4322.5600 | 4.1548 | 4.3226 | 0 |
| 05/01/2024 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 3436.1700 | 3974.7000 | 3.4362 | 3.9747 | 0 |
| 05/01/2024 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 4184.9500 | 4351.6900 | 4.1850 | 4.3517 | 0 |
| 05/01/2024 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 3413.5100 | 3951.0200 | 3.4135 | 3.9510 | 0 |
| 05/01/2024 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 4215.1800 | 4380.9000 | 4.2152 | 4.3809 | 0 |
| 05/01/2024 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 3390.9900 | 3927.4800 | 3.3910 | 3.9275 | 0 |
| 05/01/2024 | 2040 On 06-February-25 | | | Bond Future | 12.8474 | 12.9203 | 74.9619 | 74.5803 | 0 |
| 05/01/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 4513.7300 | 4650.8600 | 4.5137 | 4.6509 | 0 |
| 05/01/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 3977.1800 | 4495.8900 | 3.9772 | 4.4959 | 0 |
| 05/01/2024 | 2044 On 01-February-24 | | | Bond Future | 12.4437 | 12.4949 | 73.1162 | 72.8282 | 95,600 |
| 05/01/2024 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 635.9400 | 673.4600 | 0.6359 | 0.6735 | 0 |
| 05/01/2024 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 1627.8300 | 1953.4300 | 1.6278 | 1.9534 | 0 |
| 05/01/2024 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 657.5900 | 694.1200 | 0.6576 | 0.6941 | 0 |
| 05/01/2024 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 1591.7700 | 1916.3800 | 1.5918 | 1.9164 | 0 |
| 05/01/2024 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 679.7600 | 715.1700 | 0.6798 | 0.7152 | 0 |
| 05/01/2024 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 1556.3100 | 1879.8000 | 1.5563 | 1.8798 | 0 |
| 05/01/2024 | 2044 On 01-February-24 | 13.00 | Call | Bond Future | 3241.3200 | 3098.3500 | 3.2413 | 3.0984 | 0 |
| 05/01/2024 | 2044 On 01-February-24 | 13.00 | Put | Bond Future | 211.1900 | 356.3000 | 0.2112 | 0.3563 | 15,000 |
| 05/01/2024 | 2044 On 01-February-24 | 13.25 | Call | Bond Future | 4412.9900 | 4211.7400 | 4.4130 | 4.2117 | 0 |
| 05/01/2024 | 2044 On 01-February-24 | 13.25 | Put | Bond Future | 89.7800 | 176.6100 | 0.0898 | 0.1766 | 5,000 |
| 05/01/2024 | 2044 On 02-May-24 | | | Bond Future | 12.5553 | 12.6085 | 74.7316 | 74.4370 | 284 |
| 05/01/2024 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 450.2500 | 643.2300 | 0.4503 | 0.6432 | 0 |
| 05/01/2024 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 5791.5500 | 6279.1100 | 5.7916 | 6.2791 | 0 |
| 05/01/2024 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 461.0900 | 655.7100 | 0.4611 | 0.6557 | 0 |
| 05/01/2024 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 5739.8700 | 6229.0700 | 5.7399 | 6.2291 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 472.1200 | 668.3400 | 0.4721 | 0.6683 | 0 |
| 05/01/2024 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 5688.4600 | 6179.2600 | 5.6885 | 6.1793 | 0 |
| 05/01/2024 | 2044 On 01-August-24 | | | Bond Future | 12.6725 | 12.7282 | 72.0105 | 71.7068 | 0 |
| 05/01/2024 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 2020.9100 | 2285.9900 | 2.0209 | 2.2860 | 0 |
| 05/01/2024 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 4222.3000 | 4791.1500 | 4.2223 | 4.7912 | 0 |
| 05/01/2024 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 2044.7300 | 2310.0500 | 2.0447 | 2.3101 | 0 |
| 05/01/2024 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 4188.6500 | 4757.7400 | 4.1887 | 4.7577 | 0 |
| 05/01/2024 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 2068.9100 | 2334.2300 | 2.0689 | 2.3342 | 0 |
| 05/01/2024 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 4155.4200 | 4724.5100 | 4.1554 | 4.7245 | 0 |
| 05/01/2024 | 2044 On 07-November-24 | | | Bond Future | 12.8047 | 12.8625 | 73.6896 | 73.3796 | 0 |
| 05/01/2024 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 4098.9000 | 4306.0600 | 4.0989 | 4.3061 | 0 |
| 05/01/2024 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 3589.5000 | 4106.6600 | 3.5895 | 4.1067 | 0 |
| 05/01/2024 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 4128.7000 | 4335.2800 | 4.1287 | 4.3353 | 0 |
| 05/01/2024 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 3566.2300 | 4082.8100 | 3.5662 | 4.0828 | 0 |
| 05/01/2024 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 4158.5800 | 4364.2900 | 4.1586 | 4.3643 | 0 |
| 05/01/2024 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 3543.1100 | 4058.8200 | 3.5431 | 4.0588 | 0 |
| 05/01/2024 | 2044 On 06-February-25 | | | Bond Future | 12.9424 | 13.0031 | 70.8667 | 70.5474 | 0 |
| 05/01/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 4510.8300 | 4598.9700 | 4.5108 | 4.5990 | 0 |
| 05/01/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 4103.2000 | 4510.6400 | 4.1032 | 4.5106 | 0 |
| 05/01/2024 | 2046 On 01-February-24 | | | Bond Future | 115.6817 | 116.1984 | 115.6817 | 116.1984 | 11,904 |
| 05/01/2024 | 2046 On 02-May-24 | | | Bond Future | 116.1148 | 116.6430 | 116.1148 | 116.6430 | 4,626 |
| 05/01/2024 | 2046 On 01-August-24 | | | Bond Future | 118.7220 | 119.2579 | 118.7220 | 119.2579 | 0 |
| 05/01/2024 | 2046 On 07-November-24 | | | Bond Future | 119.3154 | 119.8650 | 119.3154 | 119.8650 | 0 |
| 05/01/2024 | 2046 On 06-February-25 | | | Bond Future | 121.8772 | 122.4344 | 121.8772 | 122.4344 | 0 |
| 05/01/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 7867.2200 | 8424.3500 | 7.8672 | 8.4244 | 0 |
| 05/01/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | 2050 On 01-February-24 | | | Bond Future | 115.0675 | 115.4479 | 115.0675 | 115.4479 | 10,813 |
| 05/01/2024 | 2050 On 02-May-24 | | | Bond Future | 117.6379 | 118.0267 | 117.6379 | 118.0267 | 3,316 |
| 05/01/2024 | 2050 On 01-August-24 | | | Bond Future | 117.9714 | 118.3647 | 117.9714 | 118.3647 | 0 |
| 05/01/2024 | 2050 On 07-November-24 | | | Bond Future | 120.7560 | 121.1600 | 120.7560 | 121.1600 | 0 |
| 05/01/2024 | 2050 On 06-February-25 | | | Bond Future | 120.9807 | 121.3883 | 120.9807 | 121.3883 | 0 |
| 05/01/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 5380.6800 | 5788.2700 | 5.3807 | 5.7883 | 0 |
| 05/01/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | 8657 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | AL37 On 01-February-24 | | | Index Future | 940.8600 | 1982.6230 | 940.8600 | 1,982.6230 | 0 |
| 05/01/2024 | AL37 On 02-May-24 | | | Index Future | 961.6450 | 2026.4230 | 961.6450 | 2,026.4230 | 0 |
| 05/01/2024 | AL37 On 01-August-24 | | | Index Future | 983.0130 | 2071.3800 | 983.0130 | 2,071.3800 | 0 |
| 05/01/2024 | AL37 On 07-November-24 | | | Index Future | 1005.9910 | 2119.8250 | 1005.9910 | 2,119.8250 | 0 |
| 05/01/2024 | AL37 On 06-February-25 | | | Index Future | 1027.4030 | 2164.8690 | 1027.4030 | 2,164.8690 | 0 |
| 05/01/2024 | AL7T On 01-February-24 | | | Index Future | 1096.5060 | 1086.4680 | 1096.5060 | 1,086.4680 | 0 |
| 05/01/2024 | AL7T On 02-May-24 | | | Index Future | 1120.7290 | 1110.4700 | 1120.7290 | 1,110.4700 | 0 |
| 05/01/2024 | AL7T On 01-August-24 | | | Index Future | 1145.6320 | 1135.1060 | 1145.6320 | 1,135.1060 | 0 |
| 05/01/2024 | AL7T On 07-November-24 | | | Index Future | 1172.4120 | 1161.6540 | 1172.4120 | 1,161.6540 | 0 |
| 05/01/2024 | AL7T On 06-February-25 | | | Index Future | 1197.3650 | 1186.3370 | 1197.3650 | 1,186.3370 | 0 |
| 05/01/2024 | ALBI On 01-February-24 | | | Index Future | 947.8940 | 938.8770 | 947.8940 | 938.8770 | 104 |
| 05/01/2024 | ALBI On 02-May-24 | | | Index Future | 968.8350 | 959.6190 | 968.8350 | 959.6190 | 0 |
| 05/01/2024 | ALBI On 01-August-24 | | | Index Future | 990.3630 | 980.9080 | 990.3630 | 980.9080 | 0 |
| 05/01/2024 | ALBI On 07-November-24 | | | Index Future | 1013.5120 | 1003.8500 | 1013.5120 | 1,003.8500 | 0 |
| 05/01/2024 | ALBI On 06-February-25 | | | Index Future | 1035.0840 | 1025.1800 | 1035.0840 | 1,025.1800 | 0 |
| 05/01/2024 | C002 On 31-March-32 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C007 On 31-January-37 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C025 On 31-January-25 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C030 On 31-January-30 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C035 On 28-February-35 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C038 On 31-January-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C040 On 06-October-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 05/01/2024 | C040 On 31-January-40 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C044 On 31-January-44 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | C048 On 28-February-48 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C050 On 31-December-50 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C186 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C202 On 07-December-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C209 On 31-March-36 | | | Price Contribution | 6.2500 | 6.2500 | 93.7500 | 93.7500 | 0 |
| 05/01/2024 | C210 On 31-March-28 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C213 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C214 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C253 On 31-March-53 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C219 On 31-March-29 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C303 On 14-August-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 05/01/2024 | C303 On 28-February-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C333 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C431 On 31-January-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C442 On 25-April-42 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | C446 On 31-March-46 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | ES33 On 01-February-24 | | | Bond Future | 12.3511 | 12.4126 | 76.0950 | 75.8197 | 0 |
| 05/01/2024 | ES33 On 02-May-24 | | | Bond Future | 12.4830 | 12.5472 | 73.9961 | 73.7145 | 0 |
| 05/01/2024 | ES33 On 01-August-24 | | | Bond Future | 12.6188 | 12.6865 | 75.6573 | 75.3667 | 0 |
| 05/01/2024 | ES33 On 07-November-24 | | | Bond Future | 12.7903 | 12.8611 | 73.6386 | 73.3420 | 0 |
| 05/01/2024 | ES33 On 06-February-25 | | | Bond Future | 12.9728 | 13.0476 | 75.2165 | 74.9108 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 1484.8900 | 1179.2200 | 1.4849 | 1.1792 | 0 |
| 05/01/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | ES42 On 01-February-24 | | | Bond Future | 13.0094 | 13.0709 | 71.2094 | 70.8957 | 0 |
| 05/01/2024 | ES42 On 02-May-24 | | | Bond Future | 13.1418 | 13.2059 | 68.5375 | 68.2169 | 0 |
| 05/01/2024 | ES42 On 01-August-24 | | | Bond Future | 13.2753 | 13.3424 | 70.0758 | 69.7454 | 0 |
| 05/01/2024 | ES42 On 07-November-24 | | | Bond Future | 13.4380 | 13.5079 | 67.4597 | 67.1223 | 0 |
| 05/01/2024 | ES42 On 06-February-25 | | | Bond Future | 13.6021 | 13.6756 | 68.9025 | 68.5553 | 0 |
| 05/01/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 508.9900 | 161.8100 | 0.5090 | 0.1618 | 0 |
| 05/01/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | GOVI On 01-February-24 | | | GOVI | 934.1740 | 925.5460 | 934.1740 | 925.5460 | 726 |
| 05/01/2024 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 541940.0000 | 455660.0000 | 54.1940 | 45.5660 | 0 |
| 05/01/2024 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 541840.0000 | 455560.0000 | 54.1840 | 45.5560 | 0 |
| 05/01/2024 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 541740.0000 | 455460.0000 | 54.1740 | 45.5460 | 0 |
| 05/01/2024 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | GOVI On 02-May-24 | | | GOVI | 954.8110 | 945.9930 | 954.8110 | 945.9930 | 0 |
| 05/01/2024 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 38410.0000 | 0.0000 | 3.8410 | 0.0000 | 0 |
| 05/01/2024 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 0.0000 | 49770.0000 | 0.0000 | 4.9770 | 0 |
| 05/01/2024 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 38310.0000 | 0.0000 | 3.8310 | 0.0000 | 0 |
| 05/01/2024 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 0.0000 | 49870.0000 | 0.0000 | 4.9870 | 0 |
| 05/01/2024 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 38210.0000 | 0.0000 | 3.8210 | 0.0000 | 0 |
| 05/01/2024 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 0.0000 | 49970.0000 | 0.0000 | 4.9970 | 0 |
| 05/01/2024 | GOVI On 01-August-24 | | | GOVI | 976.0280 | 966.9800 | 976.0280 | 966.9800 | 0 |
| 05/01/2024 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 326580.0000 | 236100.0000 | 32.6580 | 23.6100 | 0 |
| 05/01/2024 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 326480.0000 | 236000.0000 | 32.6480 | 23.6000 | 0 |
| 05/01/2024 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 326380.0000 | 235900.0000 | 32.6380 | 23.5900 | 0 |
| 05/01/2024 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | GOVI On 07-November-24 | | | GOVI | 998.8430 | 989.5960 | 998.8430 | 989.5960 | 0 |
| 05/01/2024 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 500630.0000 | 408160.0000 | 50.0630 | 40.8160 | 0 |
| 05/01/2024 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 500530.0000 | 408060.0000 | 50.0530 | 40.8060 | 0 |
| 05/01/2024 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 500430.0000 | 407960.0000 | 50.0430 | 40.7960 | 0 |
| 05/01/2024 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | GOVI On 06-February-25 | | | GOVI | 1020.1020 | 1010.6230 | 1020.1020 | 1,010.6230 | 0 |
| 05/01/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 481020.0000 | 386230.0000 | 48.1020 | 38.6230 | 0 |
| 05/01/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | GVIX On 01-January-29 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0 |
| 05/01/2024 | IGOV On 01-February-24 | | | Index Future | 353.7660 | 346.6460 | 353.7660 | 346.6460 | 606 |
| 05/01/2024 | IGOV On 02-May-24 | | | Index Future | 361.6680 | 354.3890 | 361.6680 | 354.3890 | 16 |
| 05/01/2024 | IGOV On 01-August-24 | | | Index Future | 369.7900 | 362.3340 | 369.7900 | 362.3340 | 0 |
| 05/01/2024 | IGOV On 07-November-24 | | | Index Future | 378.5230 | 370.8960 | 378.5230 | 370.8960 | 0 |
| 05/01/2024 | IGOV On 06-February-25 | | | Index Future | 386.6610 | 378.8570 | 386.6610 | 378.8570 | 0 |
| 05/01/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0 |
| 05/01/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0 |
| 05/01/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0 |
| 05/01/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0 |
| 05/01/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0 |
| 05/01/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0 |
| 05/01/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0 |
| 05/01/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0 |
| 05/01/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0 |
| 05/01/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0 |
| 05/01/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0 |
| 05/01/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0 |
| 05/01/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0 |
| 05/01/2024 | JBAF On 17-January-24 | | | Jibar Tradeable Future | 8.3780 | 8.3740 | 91.6220 | 91.6260 | 0 |
| 05/01/2024 | JBAF On 21-February-24 | | | Jibar Tradeable Future | 8.3450 | 8.3450 | 91.6550 | 91.6550 | 0 |
| 05/01/2024 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.3280 | 8.3280 | 91.6720 | 91.6720 | 0 |
| 05/01/2024 | JBAF On 17-April-24 | | | Jibar Tradeable Future | 8.2480 | 8.2470 | 91.7520 | 91.7530 | 0 |
| 05/01/2024 | JBAF On 15-May-24 | | | Jibar Tradeable Future | 8.2180 | 8.2170 | 91.7820 | 91.7830 | 0 |
| 05/01/2024 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.0880 | 8.0870 | 91.9120 | 91.9130 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.8580 | 7.8550 | 92.1420 | 92.1450 | 0 |
| 05/01/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.5390 | 7.5380 | 92.4610 | 92.4620 | 0 |
| 05/01/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 7.4300 | 7.4260 | 92.5700 | 92.5740 | 0 |
| 05/01/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 7.3460 | 7.3440 | 92.6540 | 92.6560 | 0 |
| 05/01/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 7.2900 | 7.2850 | 92.7100 | 92.7150 | 0 |
| 05/01/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 7.4090 | 7.4070 | 92.5910 | 92.5930 | 0 |
| 05/01/2024 | R035 On 01-February-24 | | | Bond Future | 11.5115 | 11.5626 | 87.6229 | 87.3452 | 67,954 |
| 05/01/2024 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 12.7900 | 21.7400 | 0.0128 | 0.0217 | 400 |
| 05/01/2024 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 5075.7600 | 5362.3900 | 5.0758 | 5.3624 | 0 |
| 05/01/2024 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 249.6400 | 286.1400 | 0.2496 | 0.2861 | 400 |
| 05/01/2024 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 2422.3100 | 2736.4900 | 2.4223 | 2.7365 | 0 |
| 05/01/2024 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 3660.6900 | 3483.7200 | 3.6607 | 3.4837 | 0 |
| 05/01/2024 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 125.0100 | 225.7200 | 0.1250 | 0.2257 | 0 |
| 05/01/2024 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 3707.5100 | 3528.3200 | 3.7075 | 3.5283 | 0 |
| 05/01/2024 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 120.5400 | 219.0300 | 0.1205 | 0.2190 | 0 |
| 05/01/2024 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 3754.4300 | 3573.0400 | 3.7544 | 3.5730 | 0 |
| 05/01/2024 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 116.2300 | 212.5200 | 0.1162 | 0.2125 | 0 |
| 05/01/2024 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 9740.6800 | 9464.4400 | 9.7407 | 9.4644 | 0 |
| 05/01/2024 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 0.5600 | 2.0000 | 0.0006 | 0.0020 | 400 |
| 05/01/2024 | R035 On 02-May-24 | | | Bond Future | 11.6052 | 11.6583 | 85.0468 | 84.7629 | 109,420 |
| 05/01/2024 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 1072.7900 | 1288.6300 | 1.0728 | 1.2886 | 0 |
| 05/01/2024 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 3338.3600 | 3838.1100 | 3.3384 | 3.8381 | 0 |
| 05/01/2024 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 1092.2100 | 1308.8300 | 1.0922 | 1.3088 | 0 |
| 05/01/2024 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 3302.2100 | 3802.7400 | 3.3022 | 3.8027 | 0 |
| 05/01/2024 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 1112.0200 | 1329.0400 | 1.1120 | 1.3290 | 0 |
| 05/01/2024 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 3266.5100 | 3767.4400 | 3.2665 | 3.7674 | 0 |
| 05/01/2024 | R035 On 01-August-24 | | | Bond Future | 11.7004 | 11.7563 | 86.9362 | 86.6430 | 0 |
| 05/01/2024 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 3116.3400 | 3316.5100 | 3.1163 | 3.3165 | 0 |
| 05/01/2024 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 2647.1300 | 3140.5400 | 2.6471 | 3.1405 | 0 |
| 05/01/2024 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 3146.1200 | 3345.2700 | 3.1461 | 3.3453 | 0 |
| 05/01/2024 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 2624.7500 | 3117.1400 | 2.6248 | 3.1171 | 0 |
| 05/01/2024 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 3176.0100 | 3374.1500 | 3.1760 | 3.3742 | 0 |
| 05/01/2024 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 2602.5200 | 3093.9000 | 2.6025 | 3.0939 | 0 |
| 05/01/2024 | R035 On 07-November-24 | | | Bond Future | 11.8258 | 11.8840 | 84.4497 | 84.1506 | 19,875 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 4342.0700 | 4487.9500 | 4.3421 | 4.4880 | 0 |
| 05/01/2024 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 2595.8900 | 3040.8400 | 2.5959 | 3.0408 | 0 |
| 05/01/2024 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 4373.4500 | 4518.2700 | 4.3735 | 4.5183 | 0 |
| 05/01/2024 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 2577.3100 | 3021.2000 | 2.5773 | 3.0212 | 0 |
| 05/01/2024 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 4404.6200 | 4548.6700 | 4.4046 | 4.5487 | 0 |
| 05/01/2024 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 2558.5600 | 3001.6800 | 2.5586 | 3.0017 | 0 |
| 05/01/2024 | R035 On 06-February-25 | | | Bond Future | 11.9606 | 12.0220 | 86.2417 | 85.9331 | 0 |
| 05/01/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 4896.6500 | 4988.1400 | 4.8967 | 4.9881 | 0 |
| 05/01/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 2676.1000 | 3076.1400 | 2.6761 | 3.0761 | 0 |
| 05/01/2024 | R053 On 01-February-24 | | | Bond Future | 12.3777 | 12.4289 | 98.1633 | 97.7852 | 0 |
| 05/01/2024 | R053 On 01-February-24 | 12.92 | Call | Bond Future | 4169.5800 | 4001.1400 | 4.1696 | 4.0011 | 0 |
| 05/01/2024 | R053 On 01-February-24 | 12.92 | Put | Bond Future | 303.1600 | 512.7400 | 0.3032 | 0.5127 | 0 |
| 05/01/2024 | R053 On 01-February-24 | 12.93 | Call | Bond Future | 4228.6200 | 4056.5100 | 4.2286 | 4.0565 | 0 |
| 05/01/2024 | R053 On 01-February-24 | 12.93 | Put | Bond Future | 293.6800 | 499.5900 | 0.2937 | 0.4996 | 0 |
| 05/01/2024 | R053 On 01-February-24 | 12.94 | Call | Bond Future | 4287.7700 | 4112.0900 | 4.2878 | 4.1121 | 0 |
| 05/01/2024 | R053 On 01-February-24 | 12.94 | Put | Bond Future | 284.4000 | 486.7400 | 0.2844 | 0.4867 | 0 |
| 05/01/2024 | R053 On 02-May-24 | | | Bond Future | 12.4849 | 12.5381 | 94.4672 | 94.0808 | 5,189 |
| 05/01/2024 | R053 On 02-May-24 | 13.02 | Call | Bond Future | 5417.6900 | 5650.8400 | 5.4177 | 5.6508 | 0 |
| 05/01/2024 | R053 On 02-May-24 | 13.02 | Put | Bond Future | 1661.8400 | 2281.4200 | 1.6618 | 2.2814 | 0 |
| 05/01/2024 | R053 On 02-May-24 | 13.03 | Call | Bond Future | 5466.2400 | 5696.6400 | 5.4662 | 5.6966 | 0 |
| 05/01/2024 | R053 On 02-May-24 | 13.03 | Put | Bond Future | 1642.8700 | 2259.7000 | 1.6429 | 2.2597 | 0 |
| 05/01/2024 | R053 On 02-May-24 | 13.04 | Call | Bond Future | 5514.9000 | 5742.5500 | 5.5149 | 5.7426 | 0 |
| 05/01/2024 | R053 On 02-May-24 | 13.04 | Put | Bond Future | 1624.1100 | 2238.1900 | 1.6241 | 2.2382 | 0 |
| 05/01/2024 | R053 On 01-August-24 | | | Bond Future | 12.5941 | 12.6499 | 96.5655 | 96.1670 | 0 |
| 05/01/2024 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 6343.7300 | 6743.4500 | 6.3437 | 6.7435 | 0 |
| 05/01/2024 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 2642.3600 | 3440.5500 | 2.6424 | 3.4406 | 0 |
| 05/01/2024 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 6389.2300 | 6786.4800 | 6.3892 | 6.7865 | 0 |
| 05/01/2024 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 2621.4000 | 3417.1200 | 2.6214 | 3.4171 | 0 |
| 05/01/2024 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 6434.5400 | 6829.8500 | 6.4345 | 6.8299 | 0 |
| 05/01/2024 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 2600.3500 | 3394.1300 | 2.6004 | 3.3941 | 0 |
| 05/01/2024 | R053 On 07-November-24 | | | Bond Future | 12.7266 | 12.7846 | 92.9463 | 92.5397 | 0 |
| 05/01/2024 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 5308.5700 | 5617.3900 | 5.3086 | 5.6174 | 0 |
| 05/01/2024 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 4864.5300 | 5579.9500 | 4.8645 | 5.5800 | 0 |
| 05/01/2024 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 5347.2600 | 5654.9800 | 5.3473 | 5.6550 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 4833.5700 | 5547.8900 | 4.8336 | 5.5479 | 0 |
| 05/01/2024 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 5386.0500 | 5692.6700 | 5.3861 | 5.6927 | 0 |
| 05/01/2024 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 4802.8000 | 5516.0200 | 4.8028 | 5.5160 | 0 |
| 05/01/2024 | R053 On 06-February-25 | | | Bond Future | 12.8619 | 12.9229 | 94.9158 | 94.4971 | 0 |
| 05/01/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 5988.6200 | 6261.9800 | 5.9886 | 6.2620 | 0 |
| 05/01/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 5453.1000 | 6145.2100 | 5.4531 | 6.1452 | 0 |
| 05/01/2024 | R186 On 01-February-24 | | | Bond Future | 8.6966 | 8.7512 | 105.8242 | 105.6842 | 74,493 |
| 05/01/2024 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 2053.4900 | 1938.8300 | 2.0535 | 1.9388 | 0 |
| 05/01/2024 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 17.2100 | 42.5800 | 0.0172 | 0.0426 | 0 |
| 05/01/2024 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 2077.8400 | 1962.3900 | 2.0778 | 1.9624 | 0 |
| 05/01/2024 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 16.5300 | 41.1100 | 0.0165 | 0.0411 | 0 |
| 05/01/2024 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 2102.1800 | 1985.9900 | 2.1022 | 1.9860 | 0 |
| 05/01/2024 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 15.8500 | 39.6900 | 0.0159 | 0.0397 | 0 |
| 05/01/2024 | R186 On 02-May-24 | | | Bond Future | 8.6653 | 8.7258 | 108.1620 | 108.0189 | 11,233 |
| 05/01/2024 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 154.0700 | 182.6300 | 0.1541 | 0.1826 | 0 |
| 05/01/2024 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 1767.3500 | 1939.0100 | 1.7674 | 1.9390 | 0 |
| 05/01/2024 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 158.6500 | 187.3900 | 0.1587 | 0.1874 | 0 |
| 05/01/2024 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 1747.8100 | 1919.6500 | 1.7478 | 1.9197 | 0 |
| 05/01/2024 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 163.3300 | 192.4100 | 0.1633 | 0.1924 | 0 |
| 05/01/2024 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 1728.3700 | 1900.5500 | 1.7284 | 1.9006 | 0 |
| 05/01/2024 | R186 On 02-May-24 | 9.73 | Call | Bond Future | 2619.7300 | 2553.7000 | 2.6197 | 2.5537 | 2,030 |
| 05/01/2024 | R186 On 02-May-24 | 9.73 | Put | Bond Future | 139.0800 | 216.1500 | 0.1391 | 0.2162 | 0 |
| 05/01/2024 | R186 On 02-May-24 | 10.40 | Call | Bond Future | 4048.7500 | 3942.5600 | 4.0488 | 3.9426 | 0 |
| 05/01/2024 | R186 On 02-May-24 | 10.40 | Put | Bond Future | 45.5000 | 82.4100 | 0.0455 | 0.0824 | 2,030 |
| 05/01/2024 | R186 On 01-August-24 | | | Bond Future | 8.6215 | 8.6909 | 105.2560 | 105.1059 | 0 |
| 05/01/2024 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 1000.7400 | 1043.6400 | 1.0007 | 1.0436 | 0 |
| 05/01/2024 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 874.2600 | 1067.2300 | 0.8743 | 1.0672 | 0 |
| 05/01/2024 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 1013.8400 | 1056.1900 | 1.0138 | 1.0562 | 0 |
| 05/01/2024 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 865.7800 | 1058.2000 | 0.8658 | 1.0582 | 0 |
| 05/01/2024 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 1027.0100 | 1068.8100 | 1.0270 | 1.0688 | 0 |
| 05/01/2024 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 857.3700 | 1049.2400 | 0.8574 | 1.0492 | 0 |
| 05/01/2024 | R186 On 07-November-24 | | | Bond Future | 8.5953 | 8.6740 | 107.7126 | 107.5604 | 44,537 |
| 05/01/2024 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1736.7000 | 1745.3600 | 1.7367 | 1.7454 | 0 |
| 05/01/2024 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 708.0500 | 868.9600 | 0.7081 | 0.8690 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1750.6900 | 1758.8100 | 1.7507 | 1.7588 | 0 |
| 05/01/2024 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 702.9300 | 863.3000 | 0.7029 | 0.8633 | 0 |
| 05/01/2024 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1764.7000 | 1771.9100 | 1.7647 | 1.7719 | 0 |
| 05/01/2024 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 697.8400 | 857.3000 | 0.6978 | 0.8573 | 0 |
| 05/01/2024 | R186 On 06-February-25 | | | Bond Future | 8.5954 | 8.6881 | 104.6836 | 104.5242 | 0 |
| 05/01/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1571.1100 | 1566.7300 | 1.5711 | 1.5667 | 0 |
| 05/01/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 826.6000 | 981.6200 | 0.8266 | 0.9816 | 0 |
| 05/01/2024 | R202 On 01-February-24 | | | Bond Future | 259.5354 | 259.5012 | 259.5354 | 259.5012 | 5,070 |
| 05/01/2024 | R202 On 02-May-24 | | | Bond Future | 265.3327 | 265.2980 | 265.3327 | 265.2980 | 0 |
| 05/01/2024 | R202 On 01-August-24 | | | Bond Future | 266.1893 | 266.1440 | 266.1893 | 266.1440 | 0 |
| 05/01/2024 | R202 On 07-November-24 | | | Bond Future | 272.4728 | 272.4295 | 272.4728 | 272.4295 | 6 |
| 05/01/2024 | R202 On 06-February-25 | | | Bond Future | 273.0859 | 273.0305 | 273.0859 | 273.0305 | 0 |
| 05/01/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 6295.9200 | 6240.4700 | 6.2959 | 6.2405 | 0 |
| 05/01/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | R209 On 01-February-24 | | | Bond Future | 11.6882 | 11.7492 | 67.3637 | 67.0735 | 12,448 |
| 05/01/2024 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 2258.0500 | 2118.6400 | 2.2581 | 2.1186 | 0 |
| 05/01/2024 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 242.9500 | 393.7900 | 0.2430 | 0.3938 | 0 |
| 05/01/2024 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 2295.7500 | 2153.6100 | 2.2958 | 2.1536 | 0 |
| 05/01/2024 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 235.0100 | 383.1200 | 0.2350 | 0.3831 | 0 |
| 05/01/2024 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 2333.6100 | 2188.7100 | 2.3336 | 2.1887 | 0 |
| 05/01/2024 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 227.2900 | 372.6400 | 0.2273 | 0.3726 | 0 |
| 05/01/2024 | R209 On 02-May-24 | | | Bond Future | 11.7799 | 11.8432 | 65.6988 | 65.4021 | 0 |
| 05/01/2024 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 673.1900 | 837.8000 | 0.6732 | 0.8378 | 0 |
| 05/01/2024 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 3630.5700 | 4091.8700 | 3.6306 | 4.0919 | 0 |
| 05/01/2024 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 686.7400 | 852.2800 | 0.6867 | 0.8523 | 0 |
| 05/01/2024 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 3594.1600 | 4056.3900 | 3.5942 | 4.0564 | 0 |
| 05/01/2024 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 700.4700 | 866.9000 | 0.7005 | 0.8669 | 0 |
| 05/01/2024 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 3557.9900 | 4021.1100 | 3.5580 | 4.0211 | 0 |
| 05/01/2024 | R209 On 01-August-24 | | | Bond Future | 11.8738 | 11.9399 | 67.1583 | 66.8526 | 0 |
| 05/01/2024 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 2270.1100 | 2432.3000 | 2.2701 | 2.4323 | 0 |
| 05/01/2024 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 2706.9100 | 3174.8000 | 2.7069 | 3.1748 | 0 |
| 05/01/2024 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 2294.0300 | 2455.4300 | 2.2940 | 2.4554 | 0 |
| 05/01/2024 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 2684.0600 | 3151.1600 | 2.6841 | 3.1512 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 2318.2800 | 2478.8700 | 2.3183 | 2.4789 | 0 |
| 05/01/2024 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 2661.5800 | 3127.8700 | 2.6616 | 3.1279 | 0 |
| 05/01/2024 | R209 On 07-November-24 | | | Bond Future | 11.9901 | 12.0588 | 65.5687 | 65.2567 | 5,237 |
| 05/01/2024 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 3624.4400 | 3769.5500 | 3.6244 | 3.7696 | 0 |
| 05/01/2024 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 2632.3400 | 3089.4400 | 2.6323 | 3.0894 | 0 |
| 05/01/2024 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 3650.8400 | 3794.9800 | 3.6508 | 3.7950 | 0 |
| 05/01/2024 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 2614.1100 | 3070.2400 | 2.6141 | 3.0702 | 0 |
| 05/01/2024 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 3677.3000 | 3820.4800 | 3.6773 | 3.8205 | 0 |
| 05/01/2024 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 2595.9900 | 3051.1600 | 2.5960 | 3.0512 | 0 |
| 05/01/2024 | R209 On 06-February-25 | | | Bond Future | 12.1112 | 12.1830 | 66.9596 | 66.6385 | 0 |
| 05/01/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 4174.1300 | 4275.9100 | 4.1741 | 4.2759 | 0 |
| 05/01/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 2722.4400 | 3145.3100 | 2.7224 | 3.1453 | 0 |
| 05/01/2024 | R210 On 01-February-24 | | | Bond Future | 234.2816 | 234.6207 | 234.2816 | 234.6207 | 677 |
| 05/01/2024 | R210 On 02-May-24 | | | Bond Future | 236.2542 | 236.6008 | 236.2542 | 236.6008 | 0 |
| 05/01/2024 | R210 On 01-August-24 | | | Bond Future | 241.5591 | 241.9050 | 241.5591 | 241.9050 | 0 |
| 05/01/2024 | R210 On 07-November-24 | | | Bond Future | 243.9132 | 244.2695 | 243.9132 | 244.2695 | 60 |
| 05/01/2024 | R210 On 06-February-25 | | | Bond Future | 249.1520 | 249.5072 | 249.1520 | 249.5072 | 0 |
| 05/01/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 9542.0000 | 9897.1700 | 9.5420 | 9.8972 | 0 |
| 05/01/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | R213 On 01-February-24 | | | Bond Future | 10.3780 | 10.4083 | 86.4484 | 86.3152 | 29,769 |
| 05/01/2024 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 5566.8600 | 5452.4200 | 5.5669 | 5.4524 | 0 |
| 05/01/2024 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 10.0300 | 28.7800 | 0.0100 | 0.0288 | 0 |
| 05/01/2024 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 5606.7400 | 5491.8300 | 5.6067 | 5.4918 | 0 |
| 05/01/2024 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 9.6800 | 27.9600 | 0.0097 | 0.0280 | 0 |
| 05/01/2024 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 5646.6100 | 5531.2300 | 5.6466 | 5.5312 | 0 |
| 05/01/2024 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 9.3500 | 27.1600 | 0.0094 | 0.0272 | 0 |
| 05/01/2024 | R213 On 02-May-24 | | | Bond Future | 10.4414 | 10.4733 | 84.7996 | 84.6634 | 0 |
| 05/01/2024 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 1276.1600 | 1467.7200 | 1.2762 | 1.4677 | 0 |
| 05/01/2024 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 1970.5500 | 2298.2900 | 1.9706 | 2.2983 | 0 |
| 05/01/2024 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 1295.8300 | 1487.6000 | 1.2958 | 1.4876 | 0 |
| 05/01/2024 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 1946.9900 | 2274.9400 | 1.9470 | 2.2749 | 0 |
| 05/01/2024 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 1315.6800 | 1507.4500 | 1.3157 | 1.5075 | 0 |
| 05/01/2024 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 1923.6300 | 2251.5800 | 1.9236 | 2.2516 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | R213 On 01-August-24 | | | Bond Future | 10.5050 | 10.5391 | 86.6836 | 86.5414 | 0 |
| 05/01/2024 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 2998.1900 | 3210.8500 | 2.9982 | 3.2109 | 0 |
| 05/01/2024 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 1534.2200 | 1889.1400 | 1.5342 | 1.8891 | 0 |
| 05/01/2024 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 3024.6700 | 3236.4000 | 3.0247 | 3.2364 | 0 |
| 05/01/2024 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 1519.9300 | 1873.9200 | 1.5199 | 1.8739 | 0 |
| 05/01/2024 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 3051.2300 | 3262.0300 | 3.0512 | 3.2620 | 0 |
| 05/01/2024 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 1505.7500 | 1858.8100 | 1.5058 | 1.8588 | 0 |
| 05/01/2024 | R213 On 07-November-24 | | | Bond Future | 10.6006 | 10.6364 | 85.1458 | 85.0013 | 16,191 |
| 05/01/2024 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 3994.0600 | 4124.5100 | 3.9941 | 4.1245 | 0 |
| 05/01/2024 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 1575.4700 | 1850.4400 | 1.5755 | 1.8504 | 0 |
| 05/01/2024 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 4021.2100 | 4150.6100 | 4.0212 | 4.1506 | 0 |
| 05/01/2024 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 1563.6600 | 1837.5800 | 1.5637 | 1.8376 | 0 |
| 05/01/2024 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 4048.1300 | 4176.7600 | 4.0481 | 4.1768 | 0 |
| 05/01/2024 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 1551.6500 | 1824.8000 | 1.5517 | 1.8248 | 0 |
| 05/01/2024 | R213 On 06-February-25 | | | Bond Future | 10.7105 | 10.7491 | 86.9538 | 86.8030 | 0 |
| 05/01/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 4237.6500 | 4379.2600 | 4.2377 | 4.3793 | 0 |
| 05/01/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 1780.5000 | 2072.8600 | 1.7805 | 2.0729 | 0 |
| 05/01/2024 | R214 On 01-February-24 | | | Bond Future | 12.1513 | 12.2125 | 62.5523 | 62.2588 | 12,169 |
| 05/01/2024 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 867.7500 | 856.9000 | 0.8678 | 0.8569 | 0 |
| 05/01/2024 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 922.2900 | 1205.0000 | 0.9223 | 1.2050 | 0 |
| 05/01/2024 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 892.4600 | 879.4700 | 0.8925 | 0.8795 | 0 |
| 05/01/2024 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 898.8200 | 1179.3900 | 0.8988 | 1.1794 | 0 |
| 05/01/2024 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 917.5500 | 902.4600 | 0.9176 | 0.9025 | 0 |
| 05/01/2024 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 875.7800 | 1154.2500 | 0.8758 | 1.1543 | 0 |
| 05/01/2024 | R214 On 02-May-24 | | | Bond Future | 12.2457 | 12.3091 | 60.6298 | 60.3297 | 10,172 |
| 05/01/2024 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 476.3600 | 641.4500 | 0.4764 | 0.6415 | 0 |
| 05/01/2024 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 4402.9400 | 4868.1700 | 4.4029 | 4.8682 | 0 |
| 05/01/2024 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 487.2600 | 653.4000 | 0.4873 | 0.6534 | 0 |
| 05/01/2024 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 4361.4000 | 4827.6800 | 4.3614 | 4.8277 | 0 |
| 05/01/2024 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 498.2300 | 665.4000 | 0.4982 | 0.6654 | 0 |
| 05/01/2024 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 4319.9900 | 4787.3000 | 4.3200 | 4.7873 | 0 |
| 05/01/2024 | R214 On 02-May-24 | 12.12 | Call | Bond Future | 1598.8500 | 1791.0600 | 1.5989 | 1.7911 | 10,000 |
| 05/01/2024 | R214 On 02-May-24 | 12.12 | Put | Bond Future | 2201.4800 | 2693.8300 | 2.2015 | 2.6938 | 0 |
| 05/01/2024 | R214 On 02-May-24 | 12.14 | Call | Bond Future | 1645.9200 | 1836.7300 | 1.6459 | 1.8367 | 7,110 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | R214 On 02-May-24 | 12.14 | Put | Bond Future | 2152.0400 | 2642.9900 | 2.1520 | 2.6430 | 0 |
| 05/01/2024 | R214 On 02-May-24 | 12.87 | Call | Bond Future | 3759.4100 | 3835.7700 | 3.7594 | 3.8358 | 0 |
| 05/01/2024 | R214 On 02-May-24 | 12.87 | Put | Bond Future | 901.5900 | 1278.0900 | 0.9016 | 1.2781 | 17,110 |
| 05/01/2024 | R214 On 02-May-24 | 13.52 | Call | Bond Future | 6010.4200 | 5957.0100 | 6.0104 | 5.9570 | 0 |
| 05/01/2024 | R214 On 02-May-24 | 13.52 | Put | Bond Future | 400.1600 | 646.8900 | 0.4002 | 0.6469 | 17,110 |
| 05/01/2024 | R214 On 01-August-24 | | | Bond Future | 12.3413 | 12.4073 | 61.9768 | 61.6678 | 0 |
| 05/01/2024 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 2116.3900 | 2314.6600 | 2.1164 | 2.3147 | 0 |
| 05/01/2024 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 2977.4400 | 3484.6700 | 2.9774 | 3.4847 | 0 |
| 05/01/2024 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 2139.3300 | 2337.3200 | 2.1393 | 2.3373 | 0 |
| 05/01/2024 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 2952.3800 | 3459.3300 | 2.9524 | 3.4593 | 0 |
| 05/01/2024 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 2162.5800 | 2359.8900 | 2.1626 | 2.3599 | 0 |
| 05/01/2024 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 2927.6900 | 3433.9600 | 2.9277 | 3.4340 | 0 |
| 05/01/2024 | R214 On 07-November-24 | | | Bond Future | 12.4619 | 12.5303 | 60.1160 | 59.8006 | 0 |
| 05/01/2024 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 3528.9000 | 3668.5500 | 3.5289 | 3.6686 | 0 |
| 05/01/2024 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 2894.9800 | 3350.0900 | 2.8950 | 3.3501 | 0 |
| 05/01/2024 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 3554.9400 | 3693.7000 | 3.5549 | 3.6937 | 0 |
| 05/01/2024 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 2875.5500 | 3329.7700 | 2.8756 | 3.3298 | 0 |
| 05/01/2024 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 3580.8500 | 3718.9200 | 3.5809 | 3.7189 | 0 |
| 05/01/2024 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 2856.0300 | 3309.5600 | 2.8560 | 3.3096 | 0 |
| 05/01/2024 | R214 On 06-February-25 | | | Bond Future | 12.5881 | 12.6597 | 61.3916 | 61.0671 | 0 |
| 05/01/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 3875.6600 | 3997.8200 | 3.8757 | 3.9978 | 0 |
| 05/01/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 3324.7200 | 3771.3100 | 3.3247 | 3.7713 | 0 |
| 05/01/2024 | R248 On 01-February-24 | | | Bond Future | 12.3638 | 12.4150 | 76.2307 | 75.9359 | 246,223 |
| 05/01/2024 | R248 On 01-February-24 | 11.50 | Call | Bond Future | 17.5300 | 31.5300 | 0.0175 | 0.0315 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 11.50 | Put | Bond Future | 5326.5700 | 5635.3700 | 5.3266 | 5.6354 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 537.6300 | 588.6200 | 0.5376 | 0.5886 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 1850.5500 | 2196.3400 | 1.8506 | 2.1963 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 557.3500 | 607.7400 | 0.5574 | 0.6077 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 1810.7000 | 2155.8900 | 1.8107 | 2.1559 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 577.5300 | 627.2700 | 0.5775 | 0.6273 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 1771.3900 | 2115.9300 | 1.7714 | 2.1159 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 12.30 | Call | Bond Future | 909.7100 | 942.7300 | 0.9097 | 0.9427 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 12.30 | Put | Bond Future | 1279.5600 | 1607.3800 | 1.2796 | 1.6074 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 13.10 | Call | Bond Future | 4155.6400 | 3969.2400 | 4.1556 | 3.9692 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | R248 On 01-February-24 | 13.10 | Put | Bond Future | 115.0200 | 223.4200 | 0.1150 | 0.2234 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 13.37 | Call | Bond Future | 5466.2800 | 5229.5900 | 5.4663 | 5.2296 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 13.37 | Put | Bond Future | 43.7400 | 101.8500 | 0.0437 | 0.1019 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 13.90 | Call | Bond Future | 7998.6600 | 7717.6100 | 7.9987 | 7.7176 | 0 |
| 05/01/2024 | R248 On 01-February-24 | 13.90 | Put | Bond Future | 5.7800 | 19.5300 | 0.0058 | 0.0195 | 0 |
| 05/01/2024 | R248 On 02-May-24 | | | Bond Future | 12.4658 | 12.5190 | 73.4665 | 73.1651 | 13,882 |
| 05/01/2024 | R248 On 02-May-24 | 11.40 | Call | Bond Future | 306.6900 | 472.3200 | 0.3067 | 0.4723 | 0 |
| 05/01/2024 | R248 On 02-May-24 | 11.40 | Put | Bond Future | 6856.5800 | 7323.6200 | 6.8566 | 7.3236 | 0 |
| 05/01/2024 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 352.5500 | 535.8800 | 0.3526 | 0.5359 | 0 |
| 05/01/2024 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 6506.4600 | 6991.2000 | 6.5065 | 6.9912 | 0 |
| 05/01/2024 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 360.7300 | 547.0900 | 0.3607 | 0.5471 | 0 |
| 05/01/2024 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 6448.9800 | 6936.7500 | 6.4490 | 6.9368 | 0 |
| 05/01/2024 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 368.9700 | 558.3400 | 0.3690 | 0.5583 | 0 |
| 05/01/2024 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 6391.6600 | 6882.4400 | 6.3917 | 6.8824 | 0 |
| 05/01/2024 | R248 On 02-May-24 | 12.40 | Call | Bond Future | 2127.3100 | 2401.3000 | 2.1273 | 2.4013 | 0 |
| 05/01/2024 | R248 On 02-May-24 | 12.40 | Put | Bond Future | 2503.8200 | 3079.2200 | 2.5038 | 3.0792 | 0 |
| 05/01/2024 | R248 On 02-May-24 | 13.16 | Call | Bond Future | 4801.6200 | 4939.9200 | 4.8016 | 4.9399 | 0 |
| 05/01/2024 | R248 On 02-May-24 | 13.16 | Put | Bond Future | 1034.6600 | 1474.3700 | 1.0347 | 1.4744 | 0 |
| 05/01/2024 | R248 On 01-August-24 | | | Bond Future | 12.5695 | 12.6252 | 75.0986 | 74.7879 | 13,000 |
| 05/01/2024 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 2431.5600 | 2728.7300 | 2.4316 | 2.7287 | 0 |
| 05/01/2024 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 3971.6900 | 4579.6400 | 3.9717 | 4.5796 | 0 |
| 05/01/2024 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 2458.4100 | 2755.3800 | 2.4584 | 2.7554 | 0 |
| 05/01/2024 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 3940.3600 | 4548.1100 | 3.9404 | 4.5481 | 0 |
| 05/01/2024 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 2485.4100 | 2781.9300 | 2.4854 | 2.7819 | 0 |
| 05/01/2024 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 3909.2600 | 4516.5600 | 3.9093 | 4.5166 | 0 |
| 05/01/2024 | R248 On 07-November-24 | | | Bond Future | 12.6994 | 12.7572 | 72.3990 | 72.0819 | 0 |
| 05/01/2024 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 4119.9200 | 4350.8500 | 4.1199 | 4.3509 | 0 |
| 05/01/2024 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 3678.3100 | 4226.3800 | 3.6783 | 4.2264 | 0 |
| 05/01/2024 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 4150.1300 | 4380.6900 | 4.1501 | 4.3807 | 0 |
| 05/01/2024 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 3654.0900 | 4201.7900 | 3.6541 | 4.2018 | 0 |
| 05/01/2024 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 4180.6800 | 4410.3400 | 4.1807 | 4.4103 | 0 |
| 05/01/2024 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 3630.2900 | 4177.0900 | 3.6303 | 4.1771 | 0 |
| 05/01/2024 | R248 On 06-February-25 | | | Bond Future | 12.8351 | 12.8958 | 73.9345 | 73.6080 | 0 |
| 05/01/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 4011.3500 | 4219.6700 | 4.0114 | 4.2197 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 4693.1900 | 5228.0700 | 4.6932 | 5.2281 | 0 |
| 05/01/2024 | X038 On 31-January-38 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | X210 On 31-March-28 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | X213 On 28-February-31 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 05/01/2024 | X214 On 28-February-41 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |