



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For March 2024

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 2025 On 02-May-24 | | | Bond Future | 179.1106 | 179.1812 | 179.1106 | 179.1812 | 9,015 |
| 01/03/2024 | 2025 On 01-August-24 | | | Bond Future | 181.2551 | 181.3293 | 181.2551 | 181.3293 | 0 |
| 01/03/2024 | 2025 On 07-November-24 | | | Bond Future | 185.5609 | 185.6159 | 185.5609 | 185.6159 | 75 |
| 01/03/2024 | 2029 On 02-May-24 | | | Bond Future | 129.0521 | 129.0695 | 129.0521 | 129.0695 | 7,165 |
| 01/03/2024 | 2029 On 01-August-24 | | | Bond Future | 131.9174 | 131.9368 | 131.9174 | 131.9368 | 728 |
| 01/03/2024 | 2029 On 07-November-24 | | | Bond Future | 133.6532 | 133.6580 | 133.6532 | 133.6580 | 66 |
| 01/03/2024 | 2029 On 06-February-25 | | | Bond Future | 136.5344 | 136.5232 | 136.5344 | 136.5232 | 0 |
| 01/03/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 4134.4200 | 4123.2300 | 4.1344 | 4.1232 | 0 |
| 01/03/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 2029 On 08-May-25 | | | Bond Future | 137.9627 | 137.9400 | 137.9627 | 137.9400 | 0 |
| 01/03/2024 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 112.7000 | 89.9500 | 0.1127 | 0.0900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | | | Bond Future | 10.1719 | 10.1775 | 92.8442 | 92.8217 | 130,653 |
| 01/03/2024 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 261.8700 | 243.6600 | 0.2619 | 0.2437 | 1,000 |
| 01/03/2024 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 2346.8600 | 2351.2200 | 2.3469 | 2.3512 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 425.0800 | 400.4800 | 0.4251 | 0.4005 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 1892.9500 | 1890.9200 | 1.8930 | 1.8909 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 437.8000 | 413.0200 | 0.4378 | 0.4130 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 1864.7100 | 1862.5000 | 1.8647 | 1.8625 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 450.9000 | 425.6800 | 0.4509 | 0.4257 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 1836.8700 | 1834.2200 | 1.8369 | 1.8342 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 1022.6100 | 987.6400 | 1.0226 | 0.9876 | 1,000 |
| 01/03/2024 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 1070.2200 | 1057.8200 | 1.0702 | 1.0578 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 10.62 | Call | Bond Future | 2224.7000 | 2186.2900 | 2.2247 | 2.1863 | 500 |
| 01/03/2024 | 2030 On 02-May-24 | 10.62 | Put | Bond Future | 446.7900 | 430.9500 | 0.4468 | 0.4310 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 2851.8800 | 2815.2900 | 2.8519 | 2.8153 | 1,080 |
| 01/03/2024 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 294.5300 | 280.5100 | 0.2945 | 0.2805 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 11.12 | Call | Bond Future | 3863.7800 | 3830.7700 | 3.8638 | 3.8308 | 500 |
| 01/03/2024 | 2030 On 02-May-24 | 11.12 | Put | Bond Future | 153.1700 | 142.7300 | 0.1532 | 0.1427 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 6783.7400 | 6758.9800 | 6.7837 | 6.7590 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 15.5900 | 13.4000 | 0.0156 | 0.0134 | 1,000 |
| 01/03/2024 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 8356.3600 | 8333.2200 | 8.3564 | 8.3332 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 2.9700 | 2.4000 | 0.0030 | 0.0024 | 1,080 |
| 01/03/2024 | 2030 On 02-May-24 | 13.15 | Call | Bond Future | 11038.3400 | 11015.7400 | 11.0383 | 11.0157 | 0 |
| 01/03/2024 | 2030 On 02-May-24 | 13.15 | Put | Bond Future | 0.0900 | 0.0600 | 0.0001 | 0.0001 | 500 |
| 01/03/2024 | 2030 On 01-August-24 | | | Bond Future | 10.2466 | 10.2523 | 90.8775 | 90.8555 | 0 |
| 01/03/2024 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 1875.9500 | 1779.9100 | 1.8760 | 1.7799 | 0 |
| 01/03/2024 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 1399.2000 | 1325.1800 | 1.3992 | 1.3252 | 0 |
| 01/03/2024 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 1898.5800 | 1802.5700 | 1.8986 | 1.8026 | 0 |
| 01/03/2024 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 1383.3400 | 1309.3500 | 1.3833 | 1.3094 | 0 |
| 01/03/2024 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 1921.3300 | 1825.3800 | 1.9213 | 1.8254 | 0 |
| 01/03/2024 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 1367.6100 | 1293.6800 | 1.3676 | 1.2937 | 0 |
| 01/03/2024 | 2030 On 07-November-24 | | | Bond Future | 10.3312 | 10.3401 | 93.0124 | 92.9791 | 1,650 |
| 01/03/2024 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 2957.9000 | 2885.4700 | 2.9579 | 2.8855 | 0 |
| 01/03/2024 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 1449.4200 | 1410.2300 | 1.4494 | 1.4102 | 0 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 2981.9300 | 2909.5300 | 2.9819 | 2.9095 | 0 |
| 01/03/2024 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 1436.9400 | 1397.7800 | 1.4369 | 1.3978 | 0 |
| 01/03/2024 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 3006.0200 | 2933.6600 | 3.0060 | 2.9337 | 0 |
| 01/03/2024 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 1424.5500 | 1385.4300 | 1.4246 | 1.3854 | 0 |
| 01/03/2024 | 2030 On 06-February-25 | | | Bond Future | 10.4332 | 10.4458 | 90.9847 | 90.9395 | 0 |
| 01/03/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 2656.5000 | 2751.4200 | 2.6565 | 2.7514 | 0 |
| 01/03/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 1777.8900 | 1917.9800 | 1.7779 | 1.9180 | 0 |
| 01/03/2024 | 2030 On 08-May-25 | | | Bond Future | 10.5725 | 10.5882 | 92.8617 | 92.8079 | 0 |
| 01/03/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 1309.2500 | 1409.6900 | 1.3093 | 1.4097 | 0 |
| 01/03/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 3545.1300 | 3699.3700 | 3.5451 | 3.6994 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | | | Bond Future | 11.0258 | 11.0214 | 86.4252 | 86.4458 | 126,473 |
| 01/03/2024 | 2032 On 02-May-24 | 10.30 | Call | Bond Future | 94.3600 | 107.6400 | 0.0944 | 0.1076 | 8,500 |
| 01/03/2024 | 2032 On 02-May-24 | 10.30 | Put | Bond Future | 3586.4500 | 3579.0900 | 3.5865 | 3.5791 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 125.6800 | 141.0100 | 0.1257 | 0.1410 | 1,000 |
| 01/03/2024 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 3322.2000 | 3316.8900 | 3.3222 | 3.3169 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 268.9500 | 290.0300 | 0.2690 | 0.2900 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 2586.3200 | 2586.7600 | 2.5863 | 2.5868 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 279.7600 | 301.0600 | 0.2798 | 0.3011 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 2548.6100 | 2549.2700 | 2.5486 | 2.5493 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 290.7600 | 312.2600 | 0.2908 | 0.3123 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 2511.1400 | 2512.0000 | 2.5111 | 2.5120 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 10.57 | Call | Bond Future | 302.1500 | 323.8600 | 0.3022 | 0.3239 | 500 |
| 01/03/2024 | 2032 On 02-May-24 | 10.57 | Put | Bond Future | 2474.0800 | 2475.1500 | 2.4741 | 2.4752 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 325.7200 | 347.9200 | 0.3257 | 0.3479 | 500 |
| 01/03/2024 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 2400.8700 | 2402.4300 | 2.4009 | 2.4024 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 10.65 | Call | Bond Future | 403.7100 | 427.1900 | 0.4037 | 0.4272 | 1,550 |
| 01/03/2024 | 2032 On 02-May-24 | 10.65 | Put | Bond Future | 2189.3400 | 2192.1800 | 2.1893 | 2.1922 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 769.2100 | 794.1200 | 0.7692 | 0.7941 | 1,000 |
| 01/03/2024 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 1551.2000 | 1555.4700 | 1.5512 | 1.5555 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 1330.2800 | 1353.6800 | 1.3303 | 1.3537 | 500 |
| 01/03/2024 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 1030.0800 | 1032.8400 | 1.0301 | 1.0328 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 11.21 | Call | Bond Future | 1680.7500 | 1703.5000 | 1.6808 | 1.7035 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 11.21 | Put | Bond Future | 822.9100 | 825.0200 | 0.8229 | 0.8250 | 500 |
| 01/03/2024 | 2032 On 02-May-24 | 11.28 | Call | Bond Future | 1900.8500 | 1923.1200 | 1.9009 | 1.9231 | 0 |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | 2032 On 02-May-24 | 11.28 | Put | Bond Future | 719.9000 | 721.5300 | 0.7199 | 0.7215 | 17,000 |
| 01/03/2024 | 2032 On 02-May-24 | 11.35 | Call | Bond Future | 2131.1700 | 2152.7900 | 2.1312 | 2.1528 | 1,550 |
| 01/03/2024 | 2032 On 02-May-24 | 11.35 | Put | Bond Future | 628.7100 | 629.6900 | 0.6287 | 0.6297 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 11.81 | Call | Bond Future | 3825.7000 | 3844.1800 | 3.8257 | 3.8442 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 11.81 | Put | Bond Future | 249.5600 | 247.4000 | 0.2496 | 0.2474 | 500 |
| 01/03/2024 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 8255.0700 | 8274.6100 | 8.2551 | 8.2746 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 25.0200 | 23.9200 | 0.0250 | 0.0239 | 1,000 |
| 01/03/2024 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 9380.8000 | 9400.8300 | 9.3808 | 9.4008 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 11.4600 | 10.8500 | 0.0115 | 0.0109 | 500 |
| 01/03/2024 | 2032 On 02-May-24 | 13.35 | Call | Bond Future | 10056.7600 | 10077.0200 | 10.0568 | 10.0770 | 0 |
| 01/03/2024 | 2032 On 02-May-24 | 13.35 | Put | Bond Future | 6.4800 | 6.1000 | 0.0065 | 0.0061 | 1,550 |
| 01/03/2024 | 2032 On 01-August-24 | | | Bond Future | 11.1215 | 11.1167 | 88.3232 | 88.3452 | 0 |
| 01/03/2024 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 1997.8100 | 1942.1900 | 1.9978 | 1.9422 | 0 |
| 01/03/2024 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 1959.0200 | 1881.3500 | 1.9590 | 1.8814 | 0 |
| 01/03/2024 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 2022.6500 | 1966.9300 | 2.0227 | 1.9669 | 0 |
| 01/03/2024 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 1938.1500 | 1860.3800 | 1.9382 | 1.8604 | 0 |
| 01/03/2024 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 2047.4200 | 1991.8200 | 2.0474 | 1.9918 | 0 |
| 01/03/2024 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 1917.2400 | 1839.5900 | 1.9172 | 1.8396 | 0 |
| 01/03/2024 | 2032 On 07-November-24 | | | Bond Future | 11.2374 | 11.2346 | 86.2311 | 86.2435 | 1,130 |
| 01/03/2024 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 3135.0500 | 3119.3000 | 3.1351 | 3.1193 | 0 |
| 01/03/2024 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 2108.1400 | 2079.9400 | 2.1081 | 2.0799 | 0 |
| 01/03/2024 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 3161.6100 | 3145.9300 | 3.1616 | 3.1459 | 0 |
| 01/03/2024 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 2090.9100 | 2062.7800 | 2.0909 | 2.0628 | 0 |
| 01/03/2024 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 3188.2700 | 3172.6600 | 3.1883 | 3.1727 | 0 |
| 01/03/2024 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 2073.8200 | 2045.7600 | 2.0738 | 2.0458 | 0 |
| 01/03/2024 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 3601.5400 | 3588.4200 | 3.6015 | 3.5884 | 1,615 |
| 01/03/2024 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 1834.2200 | 1808.6500 | 1.8342 | 1.8087 | 0 |
| 01/03/2024 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 9230.8200 | 9234.1800 | 9.2308 | 9.2342 | 0 |
| 01/03/2024 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 425.1700 | 416.0800 | 0.4252 | 0.4161 | 1,615 |
| 01/03/2024 | 2032 On 06-February-25 | | | Bond Future | 11.3646 | 11.3641 | 88.0679 | 88.0701 | 0 |
| 01/03/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 3476.5300 | 3469.1200 | 3.4765 | 3.4691 | 0 |
| 01/03/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 1956.4100 | 1946.8300 | 1.9564 | 1.9468 | 0 |
| 01/03/2024 | 2032 On 08-May-25 | | | Bond Future | 11.5138 | 11.5150 | 85.7205 | 85.7154 | 0 |
| 01/03/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 1647.1300 | 1747.1500 | 1.6471 | 1.7472 | 0 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 4231.4800 | 4336.5800 | 4.2315 | 4.3366 | 0 |
| 01/03/2024 | 2033 On 02-May-24 | | | Bond Future | 121.0771 | 121.4310 | 121.0771 | 121.4310 | 2,064 |
| 01/03/2024 | 2033 On 01-August-24 | | | Bond Future | 123.7655 | 124.1286 | 123.7655 | 124.1286 | 5,737 |
| 01/03/2024 | 2033 On 07-November-24 | | | Bond Future | 125.2109 | 125.5685 | 125.2109 | 125.5685 | 0 |
| 01/03/2024 | 2033 On 06-February-25 | | | Bond Future | 127.9103 | 128.2605 | 127.9103 | 128.2605 | 0 |
| 01/03/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 2970.2800 | 3320.4600 | 2.9703 | 3.3205 | 0 |
| 01/03/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 2033 On 08-May-25 | | | Bond Future | 129.0577 | 129.4047 | 129.0577 | 129.4047 | 0 |
| 01/03/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 1562.3200 | 1215.3000 | 1.5623 | 1.2153 | 0 |
| 01/03/2024 | 2037 On 02-May-24 | | | Bond Future | 12.1555 | 12.1669 | 78.8535 | 78.7939 | 73,447 |
| 01/03/2024 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 213.8900 | 214.5000 | 0.2139 | 0.2145 | 0 |
| 01/03/2024 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 4186.6700 | 4246.9500 | 4.1867 | 4.2470 | 0 |
| 01/03/2024 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 221.8000 | 222.3600 | 0.2218 | 0.2224 | 0 |
| 01/03/2024 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 4137.8300 | 4198.0600 | 4.1378 | 4.1981 | 0 |
| 01/03/2024 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 229.9300 | 230.4400 | 0.2299 | 0.2304 | 0 |
| 01/03/2024 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 4089.2600 | 4149.4400 | 4.0893 | 4.1494 | 0 |
| 01/03/2024 | 2037 On 01-August-24 | | | Bond Future | 12.2755 | 12.2871 | 76.3292 | 76.2691 | 73,191 |
| 01/03/2024 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 1897.1300 | 1817.6700 | 1.8971 | 1.8177 | 0 |
| 01/03/2024 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 2867.4400 | 2848.0800 | 2.8674 | 2.8481 | 0 |
| 01/03/2024 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 1922.3000 | 1842.5700 | 1.9223 | 1.8426 | 0 |
| 01/03/2024 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 2839.8400 | 2820.2100 | 2.8398 | 2.8202 | 0 |
| 01/03/2024 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 1947.8300 | 1867.6400 | 1.9478 | 1.8676 | 1,383 |
| 01/03/2024 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 2812.6500 | 2792.5600 | 2.8127 | 2.7926 | 0 |
| 01/03/2024 | 2037 On 01-August-24 | 13.17 | Call | Bond Future | 5383.3700 | 5299.0800 | 5.3834 | 5.2991 | 0 |
| 01/03/2024 | 2037 On 01-August-24 | 13.17 | Put | Bond Future | 944.1200 | 919.9300 | 0.9441 | 0.9199 | 1,383 |
| 01/03/2024 | 2037 On 01-August-24 | 13.82 | Call | Bond Future | 7888.4700 | 7821.5600 | 7.8885 | 7.8216 | 0 |
| 01/03/2024 | 2037 On 01-August-24 | 13.82 | Put | Bond Future | 457.7800 | 450.9700 | 0.4578 | 0.4510 | 1,383 |
| 01/03/2024 | 2037 On 07-November-24 | | | Bond Future | 12.4059 | 12.4197 | 78.1219 | 78.0513 | 9,175 |
| 01/03/2024 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 3660.9200 | 3503.1600 | 3.6609 | 3.5032 | 0 |
| 01/03/2024 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 2832.3000 | 2745.1200 | 2.8323 | 2.7451 | 0 |
| 01/03/2024 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 3690.3300 | 3532.5100 | 3.6903 | 3.5325 | 0 |
| 01/03/2024 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 2811.6600 | 2724.4200 | 2.8117 | 2.7244 | 0 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 3719.8300 | 3561.9600 | 3.7198 | 3.5620 | 0 |
| 01/03/2024 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 2791.1500 | 2703.8600 | 2.7912 | 2.7039 | 0 |
| 01/03/2024 | 2037 On 06-February-25 | | | Bond Future | 12.5444 | 12.5607 | 75.5255 | 75.4440 | 0 |
| 01/03/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 3753.9000 | 4108.6000 | 3.7539 | 4.1086 | 0 |
| 01/03/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 2689.1000 | 3125.3100 | 2.6891 | 3.1253 | 0 |
| 01/03/2024 | 2037 On 08-May-25 | | | Bond Future | 12.7048 | 12.7231 | 77.0815 | 76.9919 | 0 |
| 01/03/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 2456.9900 | 2784.7400 | 2.4570 | 2.7847 | 0 |
| 01/03/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 4727.3200 | 5144.6500 | 4.7273 | 5.1447 | 0 |
| 01/03/2024 | 2038 On 02-May-24 | | | Bond Future | 133.5388 | 132.8035 | 133.5388 | 132.8035 | 5,122 |
| 01/03/2024 | 2038 On 01-August-24 | | | Bond Future | 134.4423 | 133.6922 | 134.4423 | 133.6922 | 0 |
| 01/03/2024 | 2038 On 07-November-24 | | | Bond Future | 137.6359 | 136.8524 | 137.6359 | 136.8524 | 0 |
| 01/03/2024 | 2038 On 06-February-25 | | | Bond Future | 138.4895 | 137.6727 | 138.4895 | 137.6727 | 0 |
| 01/03/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 3259.4800 | 2442.7400 | 3.2595 | 2.4427 | 0 |
| 01/03/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 2038 On 08-May-25 | | | Bond Future | 141.3849 | 140.5397 | 141.3849 | 140.5397 | 0 |
| 01/03/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 1704.9300 | 859.6700 | 1.7049 | 0.8597 | 0 |
| 01/03/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 2040 On 02-May-24 | | | Bond Future | 12.4583 | 12.4645 | 78.7512 | 78.7166 | 146,608 |
| 01/03/2024 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 142.5500 | 128.2200 | 0.1426 | 0.1282 | 0 |
| 01/03/2024 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 5146.4300 | 5166.6600 | 5.1464 | 5.1667 | 0 |
| 01/03/2024 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 148.4300 | 133.5100 | 0.1484 | 0.1335 | 0 |
| 01/03/2024 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 5091.1200 | 5110.7600 | 5.0911 | 5.1108 | 0 |
| 01/03/2024 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 154.4900 | 139.0200 | 0.1545 | 0.1390 | 0 |
| 01/03/2024 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 5036.0700 | 5055.1600 | 5.0361 | 5.0552 | 0 |
| 01/03/2024 | 2040 On 01-August-24 | | | Bond Future | 12.5825 | 12.5888 | 75.9741 | 75.9398 | 3,312 |
| 01/03/2024 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 1840.8700 | 1764.2200 | 1.8409 | 1.7642 | 0 |
| 01/03/2024 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 3293.6100 | 3251.3500 | 3.2936 | 3.2514 | 0 |
| 01/03/2024 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 1866.0900 | 1789.2100 | 1.8661 | 1.7892 | 0 |
| 01/03/2024 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 3262.7000 | 3220.2100 | 3.2627 | 3.2202 | 0 |
| 01/03/2024 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 1891.6800 | 1814.3800 | 1.8917 | 1.8144 | 0 |
| 01/03/2024 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 3232.2300 | 3189.3200 | 3.2322 | 3.1893 | 0 |
| 01/03/2024 | 2040 On 07-November-24 | | | Bond Future | 12.7169 | 12.7252 | 77.7584 | 77.7142 | 8,677 |
| 01/03/2024 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 3784.9900 | 3627.3800 | 3.7850 | 3.6274 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 3130.1400 | 3016.8000 | 3.1301 | 3.0168 | 0 |
| 01/03/2024 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 3815.4400 | 3657.8400 | 3.8154 | 3.6578 | 0 |
| 01/03/2024 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 3107.7800 | 2994.4500 | 3.1078 | 2.9945 | 0 |
| 01/03/2024 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 3845.9900 | 3688.6600 | 3.8460 | 3.6887 | 0 |
| 01/03/2024 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 3085.5800 | 2972.5200 | 3.0856 | 2.9725 | 0 |
| 01/03/2024 | 2040 On 06-February-25 | | | Bond Future | 12.8586 | 12.8690 | 74.9035 | 74.8488 | 0 |
| 01/03/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 3628.1900 | 4028.7600 | 3.6282 | 4.0288 | 0 |
| 01/03/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 3150.0500 | 3605.2900 | 3.1501 | 3.6053 | 0 |
| 01/03/2024 | 2040 On 08-May-25 | | | Bond Future | 13.0205 | 13.0326 | 76.4460 | 76.3839 | 0 |
| 01/03/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 2801.8000 | 3120.5000 | 2.8018 | 3.1205 | 0 |
| 01/03/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 4855.3200 | 5236.1800 | 4.8553 | 5.2362 | 0 |
| 01/03/2024 | 2044 On 02-May-24 | | | Bond Future | 12.5560 | 12.5520 | 74.7277 | 74.7503 | 79,376 |
| 01/03/2024 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 124.0300 | 112.8100 | 0.1240 | 0.1128 | 0 |
| 01/03/2024 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 5469.1700 | 5435.3700 | 5.4692 | 5.4354 | 0 |
| 01/03/2024 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 129.3000 | 117.6300 | 0.1293 | 0.1176 | 0 |
| 01/03/2024 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 5411.9200 | 5377.6700 | 5.4119 | 5.3777 | 0 |
| 01/03/2024 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 134.7400 | 122.6500 | 0.1347 | 0.1227 | 0 |
| 01/03/2024 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 5354.9200 | 5320.2500 | 5.3549 | 5.3203 | 0 |
| 01/03/2024 | 2044 On 02-May-24 | 12.50 | Call | Bond Future | 1464.8600 | 1430.6200 | 1.4649 | 1.4306 | 0 |
| 01/03/2024 | 2044 On 02-May-24 | 12.50 | Put | Bond Future | 1777.3900 | 1720.5700 | 1.7774 | 1.7206 | 4,200 |
| 01/03/2024 | 2044 On 02-May-24 | 12.75 | Call | Bond Future | 2244.4300 | 2215.3400 | 2.2444 | 2.2153 | 0 |
| 01/03/2024 | 2044 On 02-May-24 | 12.75 | Put | Bond Future | 1179.2000 | 1127.5300 | 1.1792 | 1.1275 | 10,030 |
| 01/03/2024 | 2044 On 02-May-24 | 13.00 | Call | Bond Future | 3161.0500 | 3140.4600 | 3.1611 | 3.1405 | 0 |
| 01/03/2024 | 2044 On 02-May-24 | 13.00 | Put | Bond Future | 761.3800 | 718.2100 | 0.7614 | 0.7182 | 10,030 |
| 01/03/2024 | 2044 On 01-August-24 | | | Bond Future | 12.6767 | 12.6723 | 71.9875 | 72.0115 | 37,227 |
| 01/03/2024 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 1484.6200 | 1431.4300 | 1.4846 | 1.4314 | 0 |
| 01/03/2024 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 3709.0300 | 3631.8900 | 3.7090 | 3.6319 | 0 |
| 01/03/2024 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 1507.4100 | 1454.1200 | 1.5074 | 1.4541 | 0 |
| 01/03/2024 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 3674.3500 | 3597.1100 | 3.6744 | 3.5971 | 0 |
| 01/03/2024 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 1530.3900 | 1476.8300 | 1.5304 | 1.4768 | 0 |
| 01/03/2024 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 3639.9200 | 3562.4100 | 3.6399 | 3.5624 | 0 |
| 01/03/2024 | 2044 On 07-November-24 | | | Bond Future | 12.8068 | 12.8038 | 73.6782 | 73.6941 | 0 |
| 01/03/2024 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 3753.5600 | 3531.4700 | 3.7536 | 3.5315 | 0 |
| 01/03/2024 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 3255.5600 | 3017.5600 | 3.2556 | 3.0176 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 3783.7200 | 3561.8500 | 3.7837 | 3.5619 | 0 |
| 01/03/2024 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 3232.6500 | 2994.8700 | 3.2327 | 2.9949 | 0 |
| 01/03/2024 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 3813.9700 | 3592.3300 | 3.8140 | 3.5923 | 0 |
| 01/03/2024 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 3209.9000 | 2972.3500 | 3.2099 | 2.9724 | 0 |
| 01/03/2024 | 2044 On 06-February-25 | | | Bond Future | 12.9433 | 12.9420 | 70.8615 | 70.8688 | 0 |
| 01/03/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 3550.3600 | 4076.8200 | 3.5504 | 4.0768 | 0 |
| 01/03/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 3147.9500 | 3667.1300 | 3.1480 | 3.6671 | 0 |
| 01/03/2024 | 2044 On 08-May-25 | | | Bond Future | 13.0986 | 13.0984 | 72.3205 | 72.3219 | 0 |
| 01/03/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 2884.6700 | 3230.4400 | 2.8847 | 3.2304 | 0 |
| 01/03/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 4888.9600 | 5233.3300 | 4.8890 | 5.2333 | 0 |
| 01/03/2024 | 2046 On 02-May-24 | | | Bond Future | 113.7187 | 114.2576 | 113.7187 | 114.2576 | 16,115 |
| 01/03/2024 | 2046 On 01-August-24 | | | Bond Future | 116.2436 | 116.7956 | 116.2436 | 116.7956 | 0 |
| 01/03/2024 | 2046 On 07-November-24 | | | Bond Future | 116.8079 | 117.3599 | 116.8079 | 117.3599 | 0 |
| 01/03/2024 | 2046 On 06-February-25 | | | Bond Future | 119.3252 | 119.8748 | 119.3252 | 119.8748 | 0 |
| 01/03/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 5315.1600 | 5864.7900 | 5.3152 | 5.8648 | 0 |
| 01/03/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 2046 On 08-May-25 | | | Bond Future | 119.5752 | 120.1266 | 119.5752 | 120.1266 | 0 |
| 01/03/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 2394.7800 | 1843.4100 | 2.3948 | 1.8434 | 0 |
| 01/03/2024 | 2050 On 02-May-24 | | | Bond Future | 115.5604 | 115.5742 | 115.5604 | 115.5742 | 14,107 |
| 01/03/2024 | 2050 On 01-August-24 | | | Bond Future | 115.8300 | 115.8453 | 115.8300 | 115.8453 | 0 |
| 01/03/2024 | 2050 On 07-November-24 | | | Bond Future | 118.5815 | 118.5838 | 118.5815 | 118.5838 | 0 |
| 01/03/2024 | 2050 On 06-February-25 | | | Bond Future | 118.7820 | 118.7703 | 118.7820 | 118.7703 | 0 |
| 01/03/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 3181.9500 | 3170.2500 | 3.1820 | 3.1703 | 0 |
| 01/03/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 2050 On 08-May-25 | | | Bond Future | 121.2649 | 121.2429 | 121.2649 | 121.2429 | 0 |
| 01/03/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 104.9200 | 82.8600 | 0.1049 | 0.0829 | 0 |
| 01/03/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | 8657 On 21-December-26 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | AL37 On 02-May-24 | | | Index Future | 951.1800 | 951.1000 | 951.1800 | 951.1000 | 0 |
| 01/03/2024 | AL37 On 01-August-24 | | | Index Future | 972.0690 | 971.9980 | 972.0690 | 971.9980 | 0 |
| 01/03/2024 | AL37 On 07-November-24 | | | Index Future | 994.9230 | 994.7390 | 994.9230 | 994.7390 | 0 |
| 01/03/2024 | AL37 On 06-February-25 | | | Index Future | 1016.1610 | 1015.8540 | 1016.1610 | 1,015.8540 | 0 |
| 01/03/2024 | AL37 On 08-May-25 | | | Index Future | 1037.2270 | 1036.8300 | 1037.2270 | 1,036.8300 | 0 |
| 01/03/2024 | AL7T On 02-May-24 | | | Index Future | 1102.3830 | 1102.2780 | 1102.3830 | 1,102.2780 | 0 |
| 01/03/2024 | AL7T On 01-August-24 | | | Index Future | 1126.5930 | 1126.4980 | 1126.5930 | 1,126.4980 | 0 |
| 01/03/2024 | AL7T On 07-November-24 | | | Index Future | 1153.0800 | 1152.8540 | 1153.0800 | 1,152.8540 | 0 |
| 01/03/2024 | AL7T On 06-February-25 | | | Index Future | 1177.6940 | 1177.3250 | 1177.6940 | 1,177.3250 | 0 |
| 01/03/2024 | AL7T On 08-May-25 | | | Index Future | 1202.1090 | 1201.6350 | 1202.1090 | 1,201.6350 | 0 |
| 01/03/2024 | ALBI On 02-May-24 | | | Index Future | 956.3550 | 956.2450 | 956.3550 | 956.2450 | 94 |
| 01/03/2024 | ALBI On 01-August-24 | | | Index Future | 977.3580 | 977.2560 | 977.3580 | 977.2560 | 0 |
| 01/03/2024 | ALBI On 07-November-24 | | | Index Future | 1000.3360 | 1000.1200 | 1000.3360 | 1,000.1200 | 0 |
| 01/03/2024 | ALBI On 06-February-25 | | | Index Future | 1021.6890 | 1021.3500 | 1021.6890 | 1,021.3500 | 0 |
| 01/03/2024 | ALBI On 08-May-25 | | | Index Future | 1042.8700 | 1042.4380 | 1042.8700 | 1,042.4380 | 0 |
| 01/03/2024 | C002 On 31-March-32 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C007 On 31-January-37 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C025 On 31-January-25 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C030 On 31-January-30 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C035 On 28-February-35 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C038 On 31-January-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C040 On 06-October-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 01/03/2024 | C040 On 31-January-40 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C044 On 31-January-44 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C048 On 28-February-48 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C050 On 31-December-50 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C186 On 21-December-26 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | C202 On 07-December-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C209 On 31-March-36 | | | Price Contribution | 6.2500 | 6.2500 | 93.7500 | 93.7500 | 0 |
| 01/03/2024 | C210 On 31-March-28 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C213 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C214 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C253 On 31-March-53 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C219 On 31-March-29 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C303 On 14-August-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 01/03/2024 | C303 On 28-February-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C333 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C431 On 31-January-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C442 On 25-April-42 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | C446 On 31-March-46 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | ES33 On 02-May-24 | | | Bond Future | 12.5604 | 12.5720 | 73.6569 | 73.6063 | 0 |
| 01/03/2024 | ES33 On 01-August-24 | | | Bond Future | 12.7039 | 12.7158 | 75.2923 | 75.2415 | 0 |
| 01/03/2024 | ES33 On 07-November-24 | | | Bond Future | 12.8765 | 12.8910 | 73.2775 | 73.2169 | 0 |
| 01/03/2024 | ES33 On 06-February-25 | | | Bond Future | 13.0613 | 13.0787 | 74.8549 | 74.7841 | 0 |
| 01/03/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 1123.3500 | 1052.4600 | 1.1234 | 1.0525 | 0 |
| 01/03/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | ES33 On 08-May-25 | | | Bond Future | 13.2631 | 13.2829 | 72.6141 | 72.5356 | 0 |
| 01/03/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 2157.9300 | 2236.4200 | 2.1579 | 2.2364 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | ES42 On 02-May-24 | | | Bond Future | 13.0991 | 13.0953 | 68.7526 | 68.7721 | 0 |
| 01/03/2024 | ES42 On 01-August-24 | | | Bond Future | 13.2343 | 13.2302 | 70.2791 | 70.2997 | 0 |
| 01/03/2024 | ES42 On 07-November-24 | | | Bond Future | 13.3927 | 13.3901 | 67.6794 | 67.6924 | 0 |
| 01/03/2024 | ES42 On 06-February-25 | | | Bond Future | 13.5535 | 13.5524 | 69.1341 | 69.1389 | 0 |
| 01/03/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 740.5900 | 745.4600 | 0.7406 | 0.7455 | 0 |
| 01/03/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | ES42 On 08-May-25 | | | Bond Future | 13.7338 | 13.7340 | 66.3070 | 66.3062 | 0 |
| 01/03/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 2323.8900 | 2324.7300 | 2.3239 | 2.3247 | 0 |
| 01/03/2024 | GOVI On 02-May-24 | | | GOVI | 942.3630 | 942.2490 | 942.3630 | 942.2490 | 726 |
| 01/03/2024 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 86070.0000 | 87210.0000 | 8.6070 | 8.7210 | 0 |
| 01/03/2024 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 86170.0000 | 87310.0000 | 8.6170 | 8.7310 | 0 |
| 01/03/2024 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 86270.0000 | 87410.0000 | 8.6270 | 8.7410 | 0 |
| 01/03/2024 | GOVI On 01-August-24 | | | GOVI | 963.0590 | 962.9530 | 963.0590 | 962.9530 | 0 |
| 01/03/2024 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 196890.0000 | 195830.0000 | 19.6890 | 19.5830 | 0 |
| 01/03/2024 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 196790.0000 | 195730.0000 | 19.6790 | 19.5730 | 0 |
| 01/03/2024 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 196690.0000 | 195630.0000 | 19.6690 | 19.5630 | 0 |
| 01/03/2024 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | GOVI On 07-November-24 | | | GOVI | 985.7010 | 985.4830 | 985.7010 | 985.4830 | 0 |
| 01/03/2024 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 369210.0000 | 367030.0000 | 36.9210 | 36.7030 | 0 |
| 01/03/2024 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 369110.0000 | 366930.0000 | 36.9110 | 36.6930 | 0 |
| 01/03/2024 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 369010.0000 | 366830.0000 | 36.9010 | 36.6830 | 0 |
| 01/03/2024 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | GOVI On 06-February-25 | | | GOVI | 1006.7420 | 1006.4010 | 1006.7420 | 1,006.4010 | 0 |
| 01/03/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 347420.0000 | 344010.0000 | 34.7420 | 34.4010 | 0 |
| 01/03/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | GOVI On 08-May-25 | | | GOVI | 1027.6130 | 1027.1810 | 1027.6130 | 1,027.1810 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|------------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 56130.0000 | 51810.0000 | 5.6130 | 5.1810 | 0 |
| 01/03/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | GVIX On 01-January-29 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0 |
| 01/03/2024 | IGOV On 02-May-24 | | | Index Future | 348.4350 | 348.5540 | 348.4350 | 348.5540 | 593 |
| 01/03/2024 | IGOV On 01-August-24 | | | Index Future | 356.1720 | 356.2970 | 356.1720 | 356.2970 | 0 |
| 01/03/2024 | IGOV On 07-November-24 | | | Index Future | 364.6340 | 364.7220 | 364.6340 | 364.7220 | 0 |
| 01/03/2024 | IGOV On 06-February-25 | | | Index Future | 372.4980 | 372.5450 | 372.4980 | 372.5450 | 0 |
| 01/03/2024 | IGOV On 08-May-25 | | | Index Future | 380.3000 | 380.3160 | 380.3000 | 380.3160 | 0 |
| 01/03/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0 |
| 01/03/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0 |
| 01/03/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0 |
| 01/03/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0 |
| 01/03/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0 |
| 01/03/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0 |
| 01/03/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0 |
| 01/03/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0 |
| 01/03/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0 |
| 01/03/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0 |
| 01/03/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0 |
| 01/03/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0 |
| 01/03/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0 |
| 01/03/2024 | JBAF On 21-February-24 | | | Jibar Tradeable Future | 8.3560 | 8.3560 | 91.6440 | 8.3560 | 0 |
| 01/03/2024 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.3650 | 8.3700 | 91.6350 | 91.6300 | 0 |
| 01/03/2024 | JBAF On 17-April-24 | | | Jibar Tradeable Future | 8.3390 | 8.3400 | 91.6610 | 91.6600 | 0 |
| 01/03/2024 | JBAF On 15-May-24 | | | Jibar Tradeable Future | 8.3280 | 8.3300 | 91.6720 | 91.6700 | 0 |
| 01/03/2024 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.3200 | 8.3200 | 91.6800 | 91.6800 | 0 |
| 01/03/2024 | JBAF On 17-July-24 | | | Jibar Tradeable Future | 8.2960 | 8.3000 | 91.7040 | 91.7000 | 0 |
| 01/03/2024 | JBAF On 21-August-24 | | | Jibar Tradeable Future | 8.2570 | 8.2600 | 91.7430 | 91.7400 | 0 |
| 01/03/2024 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.2180 | 8.2200 | 91.7820 | 91.7800 | 0 |
| 01/03/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.9880 | 7.9900 | 92.0120 | 92.0100 | 0 |
| 01/03/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 7.8680 | 7.8700 | 92.1320 | 92.1300 | 0 |
| 01/03/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 7.7970 | 7.8000 | 92.2030 | 92.2000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 7.7990 | 7.8000 | 92.2010 | 92.2000 | 0 |
| 01/03/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 7.8700 | 7.8700 | 92.1300 | 92.1300 | 0 |
| 01/03/2024 | R035 On 02-May-24 | | | Bond Future | 11.7355 | 11.7414 | 84.3530 | 84.3213 | 160,572 |
| 01/03/2024 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 381.1500 | 386.4200 | 0.3812 | 0.3864 | 0 |
| 01/03/2024 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 3340.5600 | 3377.5300 | 3.3406 | 3.3775 | 0 |
| 01/03/2024 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 393.3100 | 398.6100 | 0.3933 | 0.3986 | 0 |
| 01/03/2024 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 3297.1500 | 3334.1500 | 3.2972 | 3.3342 | 0 |
| 01/03/2024 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 405.7400 | 411.0600 | 0.4057 | 0.4111 | 0 |
| 01/03/2024 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 3254.0700 | 3291.0900 | 3.2541 | 3.2911 | 0 |
| 01/03/2024 | R035 On 01-August-24 | | | Bond Future | 11.8402 | 11.8463 | 86.2055 | 86.1741 | 0 |
| 01/03/2024 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 2217.7100 | 2221.1900 | 2.2177 | 2.2212 | 0 |
| 01/03/2024 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 2479.2600 | 2514.1600 | 2.4793 | 2.5142 | 0 |
| 01/03/2024 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 2245.3700 | 2248.7500 | 2.2454 | 2.2488 | 0 |
| 01/03/2024 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 2454.7600 | 2489.5600 | 2.4548 | 2.4896 | 0 |
| 01/03/2024 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 2272.9700 | 2276.2500 | 2.2730 | 2.2763 | 0 |
| 01/03/2024 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 2430.2400 | 2464.9400 | 2.4302 | 2.4649 | 0 |
| 01/03/2024 | R035 On 07-November-24 | | | Bond Future | 11.9693 | 11.9775 | 83.7156 | 83.6736 | 14,838 |
| 01/03/2024 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 3782.7100 | 3566.5400 | 3.7827 | 3.5665 | 0 |
| 01/03/2024 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 2770.6300 | 2596.4500 | 2.7706 | 2.5965 | 0 |
| 01/03/2024 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 3812.5100 | 3596.4600 | 3.8125 | 3.5965 | 0 |
| 01/03/2024 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 2750.4700 | 2576.4100 | 2.7505 | 2.5764 | 0 |
| 01/03/2024 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 3842.1400 | 3626.4900 | 3.8421 | 3.6265 | 0 |
| 01/03/2024 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 2730.1800 | 2556.5200 | 2.7302 | 2.5565 | 0 |
| 01/03/2024 | R035 On 06-February-25 | | | Bond Future | 12.1089 | 12.1196 | 85.4995 | 85.4464 | 0 |
| 01/03/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 3951.4800 | 4046.4500 | 3.9515 | 4.0465 | 0 |
| 01/03/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 2473.1300 | 2621.1800 | 2.4731 | 2.6212 | 0 |
| 01/03/2024 | R035 On 08-May-25 | | | Bond Future | 12.2594 | 12.2719 | 82.7499 | 82.6888 | 0 |
| 01/03/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 2381.8300 | 2370.4100 | 2.3818 | 2.3704 | 0 |
| 01/03/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 4759.0500 | 4808.7100 | 4.7591 | 4.8087 | 0 |
| 01/03/2024 | R053 On 02-May-24 | | | Bond Future | 12.3948 | 12.4010 | 95.1287 | 95.0833 | 5,189 |
| 01/03/2024 | R053 On 02-May-24 | 13.02 | Call | Bond Future | 5022.5300 | 4997.1000 | 5.0225 | 4.9971 | 0 |
| 01/03/2024 | R053 On 02-May-24 | 13.02 | Put | Bond Future | 605.1300 | 625.1100 | 0.6051 | 0.6251 | 0 |
| 01/03/2024 | R053 On 02-May-24 | 13.03 | Call | Bond Future | 5078.0500 | 5052.3800 | 5.0781 | 5.0524 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | R053 On 02-May-24 | 13.03 | Put | Bond Future | 593.1300 | 612.8700 | 0.5931 | 0.6129 | 0 |
| 01/03/2024 | R053 On 02-May-24 | 13.04 | Call | Bond Future | 5133.6000 | 5107.6800 | 5.1336 | 5.1077 | 0 |
| 01/03/2024 | R053 On 02-May-24 | 13.04 | Put | Bond Future | 581.2600 | 600.7500 | 0.5813 | 0.6008 | 0 |
| 01/03/2024 | R053 On 01-August-24 | | | Bond Future | 12.5038 | 12.5100 | 97.2179 | 97.1725 | 0 |
| 01/03/2024 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 6017.3000 | 5901.6300 | 6.0173 | 5.9016 | 0 |
| 01/03/2024 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 1663.5400 | 1593.2700 | 1.6635 | 1.5933 | 0 |
| 01/03/2024 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 6066.3700 | 5950.7300 | 6.0664 | 5.9507 | 0 |
| 01/03/2024 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 1646.1500 | 1575.9100 | 1.6462 | 1.5759 | 0 |
| 01/03/2024 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 6115.3200 | 5999.9300 | 6.1153 | 5.9999 | 0 |
| 01/03/2024 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 1628.7400 | 1558.7500 | 1.6287 | 1.5588 | 0 |
| 01/03/2024 | R053 On 07-November-24 | | | Bond Future | 12.6301 | 12.6382 | 93.6295 | 93.5720 | 0 |
| 01/03/2024 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 4983.3800 | 4757.4800 | 4.9834 | 4.7575 | 0 |
| 01/03/2024 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 3856.1100 | 3687.7200 | 3.8561 | 3.6877 | 0 |
| 01/03/2024 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 5024.0600 | 4798.2400 | 5.0241 | 4.7982 | 0 |
| 01/03/2024 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 3827.1400 | 3658.8300 | 3.8271 | 3.6588 | 0 |
| 01/03/2024 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 5064.8700 | 4839.1200 | 5.0649 | 4.8391 | 0 |
| 01/03/2024 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 3798.3900 | 3630.1500 | 3.7984 | 3.6302 | 0 |
| 01/03/2024 | R053 On 06-February-25 | | | Bond Future | 12.7601 | 12.7702 | 95.6227 | 95.5524 | 0 |
| 01/03/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 4979.0900 | 5508.9700 | 4.9791 | 5.5090 | 0 |
| 01/03/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 3736.6400 | 4336.8400 | 3.7366 | 4.3368 | 0 |
| 01/03/2024 | R053 On 08-May-25 | | | Bond Future | 12.9040 | 12.9157 | 91.7247 | 91.6450 | 0 |
| 01/03/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 3967.3100 | 4412.9700 | 3.9673 | 4.4130 | 0 |
| 01/03/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 5809.8400 | 6335.2300 | 5.8098 | 6.3352 | 0 |
| 01/03/2024 | R186 On 02-May-24 | | | Bond Future | 8.9780 | 8.9720 | 107.4255 | 107.4395 | 93,097 |
| 01/03/2024 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 3.0500 | 1.5300 | 0.0031 | 0.0015 | 0 |
| 01/03/2024 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 2352.8500 | 2337.3100 | 2.3529 | 2.3373 | 0 |
| 01/03/2024 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 3.2200 | 1.6300 | 0.0032 | 0.0016 | 0 |
| 01/03/2024 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 2328.9000 | 2313.2900 | 2.3289 | 2.3133 | 0 |
| 01/03/2024 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 3.5400 | 1.8100 | 0.0035 | 0.0018 | 0 |
| 01/03/2024 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 2305.1000 | 2289.3500 | 2.3051 | 2.2894 | 0 |
| 01/03/2024 | R186 On 02-May-24 | 9.73 | Call | Bond Future | 1844.8600 | 1833.6300 | 1.8449 | 1.8336 | 2,030 |
| 01/03/2024 | R186 On 02-May-24 | 9.73 | Put | Bond Future | 100.7300 | 75.4800 | 0.1007 | 0.0755 | 0 |
| 01/03/2024 | R186 On 02-May-24 | 10.40 | Call | Bond Future | 3287.4500 | 3293.7000 | 3.2875 | 3.2937 | 0 |
| 01/03/2024 | R186 On 02-May-24 | 10.40 | Put | Bond Future | 20.7200 | 12.9500 | 0.0207 | 0.0130 | 2,030 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | R186 On 01-August-24 | | | Bond Future | 8.9838 | 8.9766 | 104.4764 | 104.4919 | 0 |
| 01/03/2024 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 459.1800 | 436.5000 | 0.4592 | 0.4365 | 0 |
| 01/03/2024 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 1112.2600 | 1074.0800 | 1.1123 | 1.0741 | 0 |
| 01/03/2024 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 468.7700 | 446.0400 | 0.4688 | 0.4460 | 0 |
| 01/03/2024 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 1100.2700 | 1062.0400 | 1.1003 | 1.0620 | 0 |
| 01/03/2024 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 478.2000 | 455.4400 | 0.4782 | 0.4554 | 0 |
| 01/03/2024 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 1088.1200 | 1049.8600 | 1.0881 | 1.0499 | 0 |
| 01/03/2024 | R186 On 07-November-24 | | | Bond Future | 9.0009 | 8.9990 | 106.9311 | 106.9347 | 35,599 |
| 01/03/2024 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1157.5500 | 1082.3000 | 1.1576 | 1.0823 | 0 |
| 01/03/2024 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 910.4400 | 831.5700 | 0.9104 | 0.8316 | 0 |
| 01/03/2024 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1169.5300 | 1094.7100 | 1.1695 | 1.0947 | 0 |
| 01/03/2024 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 903.3100 | 824.8700 | 0.9033 | 0.8249 | 0 |
| 01/03/2024 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1181.9000 | 1107.1700 | 1.1819 | 1.1072 | 0 |
| 01/03/2024 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 896.5800 | 818.2300 | 0.8966 | 0.8182 | 0 |
| 01/03/2024 | R186 On 06-February-25 | | | Bond Future | 9.0562 | 9.0616 | 103.8944 | 103.8853 | 0 |
| 01/03/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1050.4200 | 983.1800 | 1.0504 | 0.9832 | 0 |
| 01/03/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 1095.1400 | 1037.0000 | 1.0951 | 1.0370 | 0 |
| 01/03/2024 | R186 On 08-May-25 | | | Bond Future | 9.1789 | 9.1911 | 106.0382 | 106.0201 | 0 |
| 01/03/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 504.8300 | 459.9600 | 0.5048 | 0.4600 | 0 |
| 01/03/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 1564.7000 | 1537.9100 | 1.5647 | 1.5379 | 0 |
| 01/03/2024 | R202 On 02-May-24 | | | Bond Future | 259.6780 | 259.7091 | 259.6780 | 259.7091 | 4,848 |
| 01/03/2024 | R202 On 01-August-24 | | | Bond Future | 260.3666 | 260.4015 | 260.3666 | 260.4015 | 0 |
| 01/03/2024 | R202 On 07-November-24 | | | Bond Future | 266.5515 | 266.5571 | 266.5515 | 266.5571 | 6 |
| 01/03/2024 | R202 On 06-February-25 | | | Bond Future | 267.0877 | 267.0617 | 267.0877 | 267.0617 | 0 |
| 01/03/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 297.6600 | 271.7400 | 0.2977 | 0.2717 | 0 |
| 01/03/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | R202 On 08-May-25 | | | Bond Future | 272.6721 | 272.6232 | 272.6721 | 272.6232 | 0 |
| 01/03/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 362.1400 | 313.2200 | 0.3621 | 0.3132 | 0 |
| 01/03/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | R209 On 02-May-24 | | | Bond Future | 11.8641 | 11.8752 | 65.3049 | 65.2529 | 13,185 |
| 01/03/2024 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 192.2800 | 176.8500 | 0.1923 | 0.1769 | 0 |
| 01/03/2024 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 3543.6400 | 3580.1300 | 3.5436 | 3.5801 | 0 |
| 01/03/2024 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 199.3100 | 183.5200 | 0.1993 | 0.1835 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 3500.7100 | 3536.8400 | 3.5007 | 3.5368 | 0 |
| 01/03/2024 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 206.5300 | 190.3700 | 0.2065 | 0.1904 | 0 |
| 01/03/2024 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 3458.0300 | 3493.7900 | 3.4580 | 3.4938 | 0 |
| 01/03/2024 | R209 On 01-August-24 | | | Bond Future | 11.9646 | 11.9760 | 66.7391 | 66.6867 | 1,690 |
| 01/03/2024 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 1555.4300 | 1553.7100 | 1.5554 | 1.5537 | 0 |
| 01/03/2024 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 2411.5000 | 2462.1400 | 2.4115 | 2.4621 | 0 |
| 01/03/2024 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 1577.5500 | 1575.5000 | 1.5776 | 1.5755 | 0 |
| 01/03/2024 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 2386.8500 | 2437.1600 | 2.3869 | 2.4372 | 0 |
| 01/03/2024 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 1599.8400 | 1597.6200 | 1.5998 | 1.5976 | 0 |
| 01/03/2024 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 2362.4100 | 2412.5500 | 2.3624 | 2.4126 | 0 |
| 01/03/2024 | R209 On 07-November-24 | | | Bond Future | 12.0823 | 12.0959 | 65.1501 | 65.0888 | 5,237 |
| 01/03/2024 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 3084.1200 | 2878.4100 | 3.0841 | 2.8784 | 0 |
| 01/03/2024 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 2510.6900 | 2366.2300 | 2.5107 | 2.3662 | 0 |
| 01/03/2024 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 3109.7600 | 2904.0500 | 3.1098 | 2.9041 | 0 |
| 01/03/2024 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 2491.7000 | 2347.2400 | 2.4917 | 2.3472 | 0 |
| 01/03/2024 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 3135.4900 | 2929.5700 | 3.1355 | 2.9296 | 0 |
| 01/03/2024 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 2472.8500 | 2328.1800 | 2.4729 | 2.3282 | 0 |
| 01/03/2024 | R209 On 06-February-25 | | | Bond Future | 12.2057 | 12.2216 | 66.5378 | 66.4673 | 0 |
| 01/03/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 3250.7200 | 3437.7900 | 3.2507 | 3.4378 | 0 |
| 01/03/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 2220.8400 | 2478.4200 | 2.2208 | 2.4784 | 0 |
| 01/03/2024 | R209 On 08-May-25 | | | Bond Future | 12.3442 | 12.3620 | 64.7557 | 64.6782 | 0 |
| 01/03/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 2135.2200 | 2267.9800 | 2.1352 | 2.2680 | 0 |
| 01/03/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 4159.3300 | 4369.5700 | 4.1593 | 4.3696 | 0 |
| 01/03/2024 | R210 On 02-May-24 | | | Bond Future | 233.4320 | 233.4192 | 233.4320 | 233.4192 | 198 |
| 01/03/2024 | R210 On 01-August-24 | | | Bond Future | 238.6149 | 238.6046 | 238.6149 | 238.6046 | 300 |
| 01/03/2024 | R210 On 07-November-24 | | | Bond Future | 240.9531 | 240.9152 | 240.9531 | 240.9152 | 60 |
| 01/03/2024 | R210 On 06-February-25 | | | Bond Future | 246.1465 | 246.0789 | 246.1465 | 246.0789 | 0 |
| 01/03/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 6536.5400 | 6468.9400 | 6.5365 | 6.4689 | 0 |
| 01/03/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | R210 On 08-May-25 | | | Bond Future | 247.8925 | 247.8032 | 247.8925 | 247.8032 | 0 |
| 01/03/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 137.5100 | 226.8400 | 0.1375 | 0.2268 | 0 |
| 01/03/2024 | R213 On 02-May-24 | | | Bond Future | 10.6647 | 10.6600 | 83.8508 | 83.8704 | 25,824 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 430.9400 | 433.5500 | 0.4309 | 0.4336 | 0 |
| 01/03/2024 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 2074.1200 | 2057.1500 | 2.0741 | 2.0572 | 0 |
| 01/03/2024 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 444.3500 | 446.8400 | 0.4444 | 0.4468 | 0 |
| 01/03/2024 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 2044.3000 | 2027.2100 | 2.0443 | 2.0272 | 0 |
| 01/03/2024 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 458.0300 | 460.3800 | 0.4580 | 0.4604 | 0 |
| 01/03/2024 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 2014.7700 | 1997.5400 | 2.0148 | 1.9975 | 0 |
| 01/03/2024 | R213 On 01-August-24 | | | Bond Future | 10.7445 | 10.7394 | 85.6923 | 85.7133 | 0 |
| 01/03/2024 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 2033.5000 | 2020.7500 | 2.0335 | 2.0208 | 0 |
| 01/03/2024 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 1560.8200 | 1527.1100 | 1.5608 | 1.5271 | 0 |
| 01/03/2024 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 2057.4400 | 2044.5800 | 2.0574 | 2.0446 | 0 |
| 01/03/2024 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 1543.9900 | 1510.1700 | 1.5440 | 1.5102 | 0 |
| 01/03/2024 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 2081.2800 | 2068.7600 | 2.0813 | 2.0688 | 0 |
| 01/03/2024 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 1527.0900 | 1493.6100 | 1.5271 | 1.4936 | 0 |
| 01/03/2024 | R213 On 07-November-24 | | | Bond Future | 10.8502 | 10.8472 | 84.1445 | 84.1563 | 10,002 |
| 01/03/2024 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 3161.0500 | 3073.5300 | 3.1611 | 3.0735 | 0 |
| 01/03/2024 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 1743.7200 | 1644.4500 | 1.7437 | 1.6445 | 0 |
| 01/03/2024 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 3186.1000 | 3098.7800 | 3.1861 | 3.0988 | 0 |
| 01/03/2024 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 1729.8100 | 1630.7400 | 1.7298 | 1.6307 | 0 |
| 01/03/2024 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 3210.9500 | 3123.8400 | 3.2110 | 3.1238 | 0 |
| 01/03/2024 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 1715.7300 | 1616.8700 | 1.7157 | 1.6169 | 0 |
| 01/03/2024 | R213 On 06-February-25 | | | Bond Future | 10.9720 | 10.9715 | 85.9382 | 85.9400 | 0 |
| 01/03/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 3232.3400 | 3282.0600 | 3.2323 | 3.2821 | 0 |
| 01/03/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 1790.7100 | 1838.6900 | 1.7907 | 1.8387 | 0 |
| 01/03/2024 | R213 On 08-May-25 | | | Bond Future | 11.1099 | 11.1113 | 84.1531 | 84.1479 | 0 |
| 01/03/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 1569.0900 | 1579.9700 | 1.5691 | 1.5800 | 0 |
| 01/03/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 3805.7200 | 3821.8200 | 3.8057 | 3.8218 | 0 |
| 01/03/2024 | R214 On 02-May-24 | | | Bond Future | 12.2927 | 12.2885 | 60.4068 | 60.4269 | 23,477 |
| 01/03/2024 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 132.1000 | 121.8600 | 0.1321 | 0.1219 | 0 |
| 01/03/2024 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 4281.7200 | 4251.3800 | 4.2817 | 4.2514 | 0 |
| 01/03/2024 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 137.4400 | 126.8400 | 0.1374 | 0.1268 | 0 |
| 01/03/2024 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 4234.6200 | 4203.9200 | 4.2346 | 4.2039 | 0 |
| 01/03/2024 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 142.9800 | 131.9800 | 0.1430 | 0.1320 | 0 |
| 01/03/2024 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 4187.7800 | 4156.6800 | 4.1878 | 4.1567 | 0 |
| 01/03/2024 | R214 On 02-May-24 | 12.12 | Call | Bond Future | 957.5700 | 931.8600 | 0.9576 | 0.9319 | 10,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | R214 On 02-May-24 | 12.12 | Put | Bond Future | 1783.2400 | 1737.4300 | 1.7832 | 1.7374 | 0 |
| 01/03/2024 | R214 On 02-May-24 | 12.14 | Call | Bond Future | 999.6100 | 973.9500 | 0.9996 | 0.9740 | 5,110 |
| 01/03/2024 | R214 On 02-May-24 | 12.14 | Put | Bond Future | 1728.7700 | 1683.0100 | 1.7288 | 1.6830 | 0 |
| 01/03/2024 | R214 On 02-May-24 | 12.87 | Call | Bond Future | 3115.7800 | 3107.7200 | 3.1158 | 3.1077 | 0 |
| 01/03/2024 | R214 On 02-May-24 | 12.87 | Put | Bond Future | 481.0000 | 452.8400 | 0.4810 | 0.4528 | 15,110 |
| 01/03/2024 | R214 On 02-May-24 | 13.52 | Call | Bond Future | 5516.7700 | 5525.7600 | 5.5168 | 5.5258 | 0 |
| 01/03/2024 | R214 On 02-May-24 | 13.52 | Put | Bond Future | 129.5500 | 118.4400 | 0.1296 | 0.1184 | 15,110 |
| 01/03/2024 | R214 On 01-August-24 | | | Bond Future | 12.3933 | 12.3887 | 61.7334 | 61.7546 | 0 |
| 01/03/2024 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 1556.3300 | 1577.4600 | 1.5563 | 1.5775 | 0 |
| 01/03/2024 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 2660.7700 | 2660.6600 | 2.6608 | 2.6607 | 0 |
| 01/03/2024 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 1578.2600 | 1599.3400 | 1.5783 | 1.5993 | 0 |
| 01/03/2024 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 2634.7000 | 2634.5400 | 2.6347 | 2.6345 | 0 |
| 01/03/2024 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 1600.3400 | 1621.5200 | 1.6003 | 1.6215 | 0 |
| 01/03/2024 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 2608.8400 | 2608.7800 | 2.6088 | 2.6088 | 0 |
| 01/03/2024 | R214 On 07-November-24 | | | Bond Future | 12.5137 | 12.5105 | 59.8768 | 59.8916 | 0 |
| 01/03/2024 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 3112.3300 | 2932.1600 | 3.1123 | 2.9322 | 0 |
| 01/03/2024 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 2717.6700 | 2522.7300 | 2.7177 | 2.5227 | 0 |
| 01/03/2024 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 3137.9500 | 2957.9600 | 3.1380 | 2.9580 | 0 |
| 01/03/2024 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 2697.8200 | 2503.0600 | 2.6978 | 2.5031 | 0 |
| 01/03/2024 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 3163.6500 | 2983.8500 | 3.1637 | 2.9839 | 0 |
| 01/03/2024 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 2678.0900 | 2483.5200 | 2.6781 | 2.4835 | 0 |
| 01/03/2024 | R214 On 06-February-25 | | | Bond Future | 12.6408 | 12.6391 | 61.1526 | 61.1604 | 0 |
| 01/03/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 3024.3800 | 3394.1000 | 3.0244 | 3.3941 | 0 |
| 01/03/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 2712.3900 | 3074.3300 | 2.7124 | 3.0743 | 0 |
| 01/03/2024 | R214 On 08-May-25 | | | Bond Future | 12.7746 | 12.7740 | 59.1085 | 59.1114 | 0 |
| 01/03/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 2387.6500 | 2684.0100 | 2.3877 | 2.6840 | 0 |
| 01/03/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 4093.4800 | 4386.9000 | 4.0935 | 4.3869 | 0 |
| 01/03/2024 | R248 On 02-May-24 | | | Bond Future | 12.4720 | 12.4729 | 73.4316 | 73.4262 | 245,790 |
| 01/03/2024 | R248 On 02-May-24 | 11.40 | Call | Bond Future | 54.8800 | 56.5800 | 0.0549 | 0.0566 | 0 |
| 01/03/2024 | R248 On 02-May-24 | 11.40 | Put | Bond Future | 6639.7000 | 6646.7500 | 6.6397 | 6.6468 | 0 |
| 01/03/2024 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 72.9400 | 75.0000 | 0.0729 | 0.0750 | 0 |
| 01/03/2024 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 6261.7800 | 6269.1900 | 6.2618 | 6.2692 | 0 |
| 01/03/2024 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 76.3700 | 78.5000 | 0.0764 | 0.0785 | 0 |
| 01/03/2024 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 6199.5500 | 6207.0300 | 6.1996 | 6.2070 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2024 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 79.9400 | 82.1300 | 0.0799 | 0.0821 | 0 |
| 01/03/2024 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 6137.5600 | 6145.1000 | 6.1376 | 6.1451 | 0 |
| 01/03/2024 | R248 On 02-May-24 | 12.40 | Call | Bond Future | 1428.6300 | 1437.4100 | 1.4286 | 1.4374 | 0 |
| 01/03/2024 | R248 On 02-May-24 | 12.40 | Put | Bond Future | 1840.0700 | 1854.2000 | 1.8401 | 1.8542 | 0 |
| 01/03/2024 | R248 On 02-May-24 | 13.16 | Call | Bond Future | 4212.0500 | 4216.7600 | 4.2121 | 4.2168 | 0 |
| 01/03/2024 | R248 On 02-May-24 | 13.16 | Put | Bond Future | 480.0200 | 490.0800 | 0.4800 | 0.4901 | 0 |
| 01/03/2024 | R248 On 01-August-24 | | | Bond Future | 12.5793 | 12.5801 | 75.0442 | 75.0396 | 13,000 |
| 01/03/2024 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 1849.5500 | 1775.4800 | 1.8496 | 1.7755 | 0 |
| 01/03/2024 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 3444.0900 | 3374.6100 | 3.4441 | 3.3746 | 0 |
| 01/03/2024 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 1875.5200 | 1801.1100 | 1.8755 | 1.8011 | 0 |
| 01/03/2024 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 3411.8800 | 3342.0600 | 3.4119 | 3.3421 | 0 |
| 01/03/2024 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 1901.4900 | 1826.9400 | 1.9015 | 1.8269 | 0 |
| 01/03/2024 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 3379.7500 | 3309.7900 | 3.3798 | 3.3098 | 0 |
| 01/03/2024 | R248 On 07-November-24 | | | Bond Future | 12.7073 | 12.7097 | 72.3555 | 72.3423 | 0 |
| 01/03/2024 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 3730.2500 | 3575.1000 | 3.7303 | 3.5751 | 0 |
| 01/03/2024 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 3332.1700 | 3190.1700 | 3.3322 | 3.1902 | 0 |
| 01/03/2024 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 3760.7400 | 3605.9100 | 3.7607 | 3.6059 | 0 |
| 01/03/2024 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 3308.2300 | 3166.5500 | 3.3082 | 3.1666 | 0 |
| 01/03/2024 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 3791.3200 | 3636.5700 | 3.7913 | 3.6366 | 0 |
| 01/03/2024 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 3284.4600 | 3142.8600 | 3.2845 | 3.1429 | 0 |
| 01/03/2024 | R248 On 06-February-25 | | | Bond Future | 12.8421 | 12.8463 | 73.8969 | 73.8746 | 0 |
| 01/03/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 3076.7900 | 3505.8700 | 3.0768 | 3.5059 | 0 |
| 01/03/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 3796.2600 | 4247.6800 | 3.7963 | 4.2477 | 0 |
| 01/03/2024 | R248 On 08-May-25 | | | Bond Future | 12.9838 | 12.9893 | 70.9705 | 70.9418 | 0 |
| 01/03/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 2886.2300 | 3307.7500 | 2.8862 | 3.3078 | 0 |
| 01/03/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 4972.2800 | 5422.5400 | 4.9723 | 5.4225 | 0 |
| 01/03/2024 | X038 On 31-January-38 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | X210 On 31-March-28 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | X213 On 28-February-31 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 01/03/2024 | X214 On 28-February-41 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |