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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/06/2024 TO: 26/06/2024

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | 2025 On 01-August-24 | | | Bond Future | 181.95 | 181.9199 | 181.9537 | 181.9199 | 4,600.00 |
| 26/06/2024 | 2025 On 07-November-24 | | | Bond Future | 186.28 | 186.2435 | 186.2788 | 186.2435 | 4,870.00 |
| 26/06/2024 | 2029 On 01-August-24 | | | Bond Future | 132.27 | 132.0363 | 132.2705 | 132.0363 | 9,944.00 |
| 26/06/2024 | 2029 On 07-November-24 | | | Bond Future | 134.01 | 133.7723 | 134.0126 | 133.7723 | 0.00 |
| 26/06/2024 | 2029 On 06-February-25 | | | Bond Future | 136.97 | 136.7249 | 136.9713 | 136.7249 | 0.00 |
| 26/06/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 4571 | 4 | 5 | 4 | 0.00 |
| 26/06/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2029 On 08-May-25 | | | Bond Future | 138.55 | 138.2949 | 138.5480 | 138.2949 | 0.00 |
| 26/06/2024 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 698 | 0 | 1 | 0 | 0.00 |
| 26/06/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2029 On 07-August-25 | | | Bond Future | 141.53 | 141.2666 | 141.5267 | 141.2666 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 4117 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2030 On 01-August-24 | | | Bond Future | 9.83 | 92.4645 | 92.4933 | 92.4645 | 119,417.00 |
| 26/06/2024 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 2359 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 2391 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 2326 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2030 On 01-August-24 | 10.21 | Call | Bond Future | 1828 | 2 | 2 | 2 | 600.00 |
| 26/06/2024 | 2030 On 01-August-24 | 10.71 | Call | Bond Future | 3480 | 3 | 3 | 3 | 600.00 |
| 26/06/2024 | 2030 On 01-August-24 | 11.31 | Call | Bond Future | 5638 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | 2030 On 01-August-24 | 11.31 | Put | Bond Future | 14 | 0 | 0 | 0 | 600.00 |
| 26/06/2024 | 2030 On 01-August-24 | 10.21 | Put | Bond Future | 354 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2030 On 01-August-24 | 10.71 | Put | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 234 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2030 On 07-November-24 | | | Bond Future | 9.89 | 94.6376 | 94.6674 | 94.6376 | 39,772.00 |
| 26/06/2024 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 3713 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 3683 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 3743 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | 2030 On 07-November-24 | 10.21 | Call | Bond Future | 2241 | 2 | 2 | 2 | 600.00 |
| 26/06/2024 | 2030 On 07-November-24 | 10.71 | Call | Bond Future | 3595 | 4 | 4 | 4 | 600.00 |
| 26/06/2024 | 2030 On 07-November-24 | 11.91 | Call | Bond Future | 7407 | 7 | 7 | 7 | 0.00 |
| 26/06/2024 | 2030 On 07-November-24 | 11.91 | Put | Bond Future | 95 | 0 | 0 | 0 | 600.00 |
| 26/06/2024 | 2030 On 07-November-24 | 10.71 | Put | Bond Future | 542 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2030 On 07-November-24 | 10.21 | Put | Bond Future | 1039 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 506 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 520 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 513 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2030 On 06-February-25 | | | Bond Future | 9.95 | 92.6936 | 92.7247 | 92.6936 | 0.00 |
| 26/06/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 3627 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 1008 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2030 On 08-May-25 | | | Bond Future | 10.03 | 94.7082 | 94.7407 | 94.7082 | 0.00 |
| 26/06/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 2080 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 6764 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 2843 | 3 | 3 | 3 | 1,640.00 |
| 26/06/2024 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 3711 | 4 | 4 | 4 | 2,280.00 |
| 26/06/2024 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 7899 | 8 | 8 | 8 | 0.00 |
| 26/06/2024 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 392 | 0 | 0 | 0 | 2,280.00 |
| 26/06/2024 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 1430 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 600 | 1 | 1 | 1 | 1,640.00 |
| 26/06/2024 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 1869 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 2437 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2030 On 07-August-25 | | | Bond Future | 10.13 | 92.7088 | 92.7431 | 92.7088 | 0.00 |
| 26/06/2024 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 4606 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 7087 | 7 | 7 | 7 | 0.00 |
| 26/06/2024 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 3189 | 3 | 3 | 3 | 1,054.00 |
| 26/06/2024 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 700 | 1 | 1 | 1 | 1,054.00 |
| 26/06/2024 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 2030 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 1393 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2032 On 01-August-24 | | | Bond Future | 10.57 | 90.8025 | 90.9121 | 90.8025 | 97,799.00 |
| 26/06/2024 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 2988 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 2949 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 3026 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2032 On 01-August-24 | 12.54 | Call | Bond Future | 8780 | 9 | 9 | 9 | 0.00 |
| 26/06/2024 | 2032 On 01-August-24 | 11.61 | Call | Bond Future | 4889 | 5 | 5 | 5 | 600.00 |
| 26/06/2024 | 2032 On 01-August-24 | 12.31 | Call | Bond Future | 7827 | 8 | 8 | 8 | 0.00 |
| 26/06/2024 | 2032 On 01-August-24 | 11.11 | Call | Bond Future | 2872 | 3 | 3 | 3 | 600.00 |
| 26/06/2024 | 2032 On 01-August-24 | 11.66 | Call | Bond Future | 5098 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | 2032 On 01-August-24 | 10.95 | Call | Bond Future | 2280 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2032 On 01-August-24 | 11.50 | Call | Bond Future | 4432 | 4 | 4 | 4 | 120.00 |
| 26/06/2024 | 2032 On 01-August-24 | 11.50 | Put | Bond Future | 134 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2032 On 01-August-24 | 10.95 | Put | Bond Future | 481 | 1 | 0 | 1 | 11,000.00 |
| 26/06/2024 | 2032 On 01-August-24 | 11.66 | Put | Bond Future | 91 | 0 | 0 | 0 | 100.00 |
| 26/06/2024 | 2032 On 01-August-24 | 11.61 | Put | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2032 On 01-August-24 | 12.31 | Put | Bond Future | 17 | 0 | 0 | 0 | 600.00 |
| 26/06/2024 | 2032 On 01-August-24 | 11.11 | Put | Bond Future | 336 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2032 On 01-August-24 | 12.54 | Put | Bond Future | 7 | 0 | 0 | 0 | 11,000.00 |
| 26/06/2024 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 307 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2032 On 07-November-24 | | | Bond Future | 10.65 | 88.7690 | 88.8815 | 88.7690 | 52,889.00 |
| 26/06/2024 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 4466 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 4501 | 4 | 5 | 4 | 0.00 |
| 26/06/2024 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 4431 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | 2032 On 07-November-24 | 11.11 | Call | Bond Future | 3246 | 3 | 3 | 3 | 600.00 |
| 26/06/2024 | 2032 On 07-November-24 | 11.61 | Call | Bond Future | 4922 | 5 | 5 | 5 | 600.00 |
| 26/06/2024 | 2032 On 07-November-24 | 12.95 | Call | Bond Future | 9931 | 10 | 10 | 10 | 0.00 |
| 26/06/2024 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 11491 | 11 | 11 | 11 | 0.00 |
| 26/06/2024 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 5029 | 5 | 5 | 5 | 1,615.00 |
| 26/06/2024 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 35 | 0 | 0 | 0 | 1,615.00 |
| 26/06/2024 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 611 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2032 On 07-November-24 | 12.95 | Put | Bond Future | 80 | 0 | 0 | 0 | 600.00 |
| 26/06/2024 | 2032 On 07-November-24 | 11.61 | Put | Bond Future | 634 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2032 On 07-November-24 | 11.11 | Put | Bond Future | 1165 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 736 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 745 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2032 On 06-February-25 | | | Bond Future | 10.74 | 90.7070 | 90.8225 | 90.7070 | 0.00 |
| 26/06/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 5326 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 1052 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2032 On 08-May-25 | | | Bond Future | 10.84 | 88.5114 | 88.6302 | 88.5114 | 0.00 |
| 26/06/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 3194 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 2869 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2032 On 07-August-25 | | | Bond Future | 10.95 | 90.3899 | 90.5123 | 90.3899 | 0.00 |
| 26/06/2024 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 6263 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 1882 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2033 On 01-August-24 | | | Bond Future | 124.65 | 124.3963 | 124.6468 | 124.3963 | 7,742.00 |
| 26/06/2024 | 2033 On 07-November-24 | | | Bond Future | 126.11 | 125.8524 | 126.1093 | 125.8524 | 0.00 |
| 26/06/2024 | 2033 On 06-February-25 | | | Bond Future | 128.89 | 128.6302 | 128.8937 | 128.6302 | 0.00 |
| 26/06/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 3954 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2033 On 08-May-25 | | | Bond Future | 130.19 | 129.9218 | 130.1922 | 129.9218 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 428 | 1 | 0 | 1 | 0.00 |
| 26/06/2024 | 2033 On 07-August-25 | | | Bond Future | 132.99 | 132.7137 | 132.9914 | 132.7137 | 0.00 |
| 26/06/2024 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 4341 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2037 On 01-August-24 | | | Bond Future | 11.62 | 79.5117 | 79.8672 | 79.5117 | 186,401.00 |
| 26/06/2024 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 2971 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 3014 | 3 | 3 | 3 | 1,383.00 |
| 26/06/2024 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 2928 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2037 On 01-August-24 | 13.82 | Call | Bond Future | 10970 | 11 | 11 | 11 | 0.00 |
| 26/06/2024 | 2037 On 01-August-24 | 13.17 | Call | Bond Future | 7989 | 8 | 8 | 8 | 0.00 |
| 26/06/2024 | 2037 On 01-August-24 | 13.17 | Put | Bond Future | 12 | 0 | 0 | 0 | 1,383.00 |
| 26/06/2024 | 2037 On 01-August-24 | 13.82 | Put | Bond Future | 1 | 0 | 0 | 0 | 1,383.00 |
| 26/06/2024 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 361 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 341 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 351 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2037 On 07-November-24 | | | Bond Future | 11.72 | 81.3803 | 81.7445 | 81.3803 | 16,440.00 |
| 26/06/2024 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 5385 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 5346 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 5425 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 874 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 894 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 884 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2037 On 06-February-25 | | | Bond Future | 11.82 | 78.8961 | 79.2687 | 78.8961 | 0.00 |
| 26/06/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 6248 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 1440 | 2 | 1 | 2 | 0.00 |
| 26/06/2024 | 2037 On 08-May-25 | | | Bond Future | 11.93 | 80.6102 | 80.9917 | 80.6102 | 3,975.00 |
| 26/06/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 4712 | 4 | 5 | 4 | 0.00 |
| 26/06/2024 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 8472 | 8 | 8 | 8 | 7,500.00 |
| 26/06/2024 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 5675 | 5 | 6 | 5 | 15,000.00 |
| 26/06/2024 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 8291 | 8 | 8 | 8 | 7,500.00 |
| 26/06/2024 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 1552 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 2526 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 1503 | 2 | 2 | 2 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 3072 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2037 On 07-August-25 | | | Bond Future | 12.06 | 78.0597 | 78.4503 | 78.0597 | 0.00 |
| 26/06/2024 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 7285 | 7 | 7 | 7 | 0.00 |
| 26/06/2024 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 2607 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2038 On 01-August-24 | | | Bond Future | 133.63 | 133.4109 | 133.6260 | 133.4109 | 3,162.00 |
| 26/06/2024 | 2038 On 07-November-24 | | | Bond Future | 136.80 | 136.5816 | 136.8023 | 136.5816 | 425.00 |
| 26/06/2024 | 2038 On 06-February-25 | | | Bond Future | 137.70 | 137.4756 | 137.7021 | 137.4756 | 0.00 |
| 26/06/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 2472 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2038 On 08-May-25 | | | Bond Future | 140.73 | 140.4967 | 140.7294 | 140.4967 | 0.00 |
| 26/06/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 1049 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2038 On 07-August-25 | | | Bond Future | 141.59 | 141.3479 | 141.5874 | 141.3479 | 0.00 |
| 26/06/2024 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 2027 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2040 On 01-August-24 | | | Bond Future | 11.86 | 79.8428 | 80.1034 | 79.8428 | 38,180.00 |
| 26/06/2024 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 3150 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 3105 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 3195 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2040 On 01-August-24 | 12.95 | Call | Bond Future | 6162 | 6 | 6 | 6 | 7,500.00 |
| 26/06/2024 | 2040 On 01-August-24 | 13.48 | Call | Bond Future | 8799 | 9 | 9 | 9 | 0.00 |
| 26/06/2024 | 2040 On 01-August-24 | 12.28 | Call | Bond Future | 2927 | 3 | 3 | 3 | 680.00 |
| 26/06/2024 | 2040 On 01-August-24 | 12.88 | Call | Bond Future | 5811 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | 2040 On 01-August-24 | 12.88 | Put | Bond Future | 87 | 0 | 0 | 0 | 680.00 |
| 26/06/2024 | 2040 On 01-August-24 | 12.28 | Put | Bond Future | 476 | 1 | 0 | 1 | 0.00 |
| 26/06/2024 | 2040 On 01-August-24 | 13.48 | Put | Bond Future | 13 | 0 | 0 | 0 | 680.00 |
| 26/06/2024 | 2040 On 01-August-24 | 12.95 | Put | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 407 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 429 | 1 | 0 | 1 | 0.00 |
| 26/06/2024 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 418 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2040 On 07-November-24 | | | Bond Future | 11.96 | 81.7192 | 81.9862 | 81.7192 | 95,017.00 |
| 26/06/2024 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 5895 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 5811 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 5853 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | 2040 On 07-November-24 | 13.15 | Call | Bond Future | 7140 | 7 | 7 | 7 | 0.00 |
| 26/06/2024 | 2040 On 07-November-24 | 12.10 | Call | Bond Future | 2954 | 3 | 3 | 3 | 640.00 |
| 26/06/2024 | 2040 On 07-November-24 | 12.60 | Call | Bond Future | 4821 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | 2040 On 07-November-24 | 12.60 | Put | Bond Future | 1223 | 1 | 1 | 1 | 640.00 |
| 26/06/2024 | 2040 On 07-November-24 | 12.10 | Put | Bond Future | 2146 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2040 On 07-November-24 | 13.15 | Put | Bond Future | 647 | 1 | 1 | 1 | 640.00 |
| 26/06/2024 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 917 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 928 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 907 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2040 On 06-February-25 | | | Bond Future | 12.06 | 78.9916 | 79.2651 | 78.9916 | 14.00 |
| 26/06/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 6452 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 1612 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2040 On 08-May-25 | | | Bond Future | 12.18 | 80.7077 | 80.9878 | 80.7077 | 3,900.00 |
| 26/06/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 5504 | 5 | 6 | 5 | 0.00 |
| 26/06/2024 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 5918 | 6 | 6 | 6 | 15,000.00 |
| 26/06/2024 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 8668 | 8 | 9 | 8 | 7,500.00 |
| 26/06/2024 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 8403 | 8 | 8 | 8 | 7,500.00 |
| 26/06/2024 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 1720 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 2789 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 3015 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 1799 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2040 On 07-August-25 | | | Bond Future | 12.31 | 77.9083 | 78.1953 | 77.9083 | 0.00 |
| 26/06/2024 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 7924 | 8 | 8 | 8 | 0.00 |
| 26/06/2024 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 2751 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2044 On 01-August-24 | | | Bond Future | 11.94 | 76.0426 | 76.1847 | 76.0426 | 118,757.00 |
| 26/06/2024 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 2593 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 2636 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 2551 | 2 | 3 | 2 | 0.00 |
| 26/06/2024 | 2044 On 01-August-24 | 13.00 | Call | Bond Future | 6002 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | 2044 On 01-August-24 | 13.25 | Call | Bond Future | 7253 | 7 | 7 | 7 | 0.00 |
| 26/06/2024 | 2044 On 01-August-24 | 13.25 | Put | Bond Future | 33 | 0 | 0 | 0 | 15,000.00 |
| 26/06/2024 | 2044 On 01-August-24 | 13.00 | Put | Bond Future | 73 | 0 | 0 | 0 | 5,000.00 |
| 26/06/2024 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 578 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 549 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 563 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2044 On 07-November-24 | | | Bond Future | 12.05 | 77.8297 | 77.9754 | 77.8297 | 234.00 |
| 26/06/2024 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 5827 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 5785 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 5869 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | 2044 On 07-November-24 | 12.50 | Call | Bond Future | 4169 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | 2044 On 07-November-24 | 12.50 | Put | Bond Future | 1552 | 2 | 2 | 2 | 11,405.00 |
| 26/06/2024 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 968 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 990 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 979 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2044 On 06-February-25 | | | Bond Future | 12.14 | 75.1425 | 75.2919 | 75.1425 | 0.00 |
| 26/06/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 6510 | 6 | 7 | 6 | 0.00 |
| 26/06/2024 | 2044 On 06-February-25 | 12.50 | Call | Bond Future | 4571 | 4 | 5 | 4 | 449.00 |
| 26/06/2024 | 2044 On 06-February-25 | 12.00 | Call | Bond Future | 2943 | 3 | 3 | 3 | 449.00 |
| 26/06/2024 | 2044 On 06-February-25 | 13.75 | Call | Bond Future | 9417 | 9 | 9 | 9 | 0.00 |
| 26/06/2024 | 2044 On 06-February-25 | 13.75 | Put | Bond Future | 937 | 1 | 1 | 1 | 449.00 |
| 26/06/2024 | 2044 On 06-February-25 | 12.50 | Put | Bond Future | 2545 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2044 On 06-February-25 | 12.00 | Put | Bond Future | 3795 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 1677 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2044 On 08-May-25 | | | Bond Future | 12.25 | 76.7749 | 76.9282 | 76.7749 | 0.00 |
| 26/06/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 5661 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 3058 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2044 On 07-August-25 | | | Bond Future | 12.37 | 74.0173 | 74.1748 | 74.0173 | 0.00 |
| 26/06/2024 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 7986 | 8 | 8 | 8 | 0.00 |
| 26/06/2024 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 2850 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | 2046 On 01-August-24 | | | Bond Future | 117.15 | 116.9179 | 117.1507 | 116.9179 | 12,779.00 |
| 26/06/2024 | 2046 On 07-November-24 | | | Bond Future | 117.73 | 117.4935 | 117.7323 | 117.4935 | 4,922.00 |
| 26/06/2024 | 2046 On 06-February-25 | | | Bond Future | 120.33 | 120.0865 | 120.3315 | 120.0865 | 0.00 |
| 26/06/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 6321 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2046 On 08-May-25 | | | Bond Future | 120.72 | 120.4702 | 120.7217 | 120.4702 | 0.00 |
| 26/06/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 1248 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | 2046 On 07-August-25 | | | Bond Future | 123.32 | 123.0576 | 123.3157 | 123.0576 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 4626 | 4 | 5 | 4 | 0.00 |
| 26/06/2024 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2050 On 01-August-24 | | | Bond Future | 116.37 | 115.7212 | 116.3667 | 115.7212 | 11,361.00 |
| 26/06/2024 | 2050 On 07-November-24 | | | Bond Future | 119.13 | 118.4716 | 119.1329 | 118.4716 | 4,151.00 |
| 26/06/2024 | 2050 On 06-February-25 | | | Bond Future | 119.40 | 118.7244 | 119.4012 | 118.7244 | 0.00 |
| 26/06/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 3801 | 3 | 4 | 3 | 0.00 |
| 26/06/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2050 On 08-May-25 | | | Bond Future | 122.03 | 121.3334 | 122.0260 | 121.3334 | 0.00 |
| 26/06/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 866 | 0 | 1 | 0 | 0.00 |
| 26/06/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 2050 On 07-August-25 | | | Bond Future | 122.23 | 121.5238 | 122.2330 | 121.5238 | 0.00 |
| 26/06/2024 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 2343 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | AL37 On 01-August-24 | | | Index Future | 990.95 | 990.7790 | 990.9530 | 990.7790 | 0.00 |
| 26/06/2024 | AL37 On 07-November-24 | | | Index Future | 1014.25 | 1014.0680 | 1014.2470 | 1014.0680 | 0.00 |
| 26/06/2024 | AL37 On 06-February-25 | | | Index Future | 1036.41 | 1036.2200 | 1036.4050 | 1036.2200 | 0.00 |
| 26/06/2024 | AL37 On 08-May-25 | | | Index Future | 1058.97 | 1058.7770 | 1058.9690 | 1058.7770 | 0.00 |
| 26/06/2024 | AL37 On 07-August-25 | | | Index Future | 1081.53 | 1081.3260 | 1081.5250 | 1081.3260 | 0.00 |
| 26/06/2024 | AL7T On 01-August-24 | | | Index Future | 1168.31 | 1165.2090 | 1168.3090 | 1165.2090 | 0.00 |
| 26/06/2024 | AL7T On 07-November-24 | | | Index Future | 1195.77 | 1192.5980 | 1195.7720 | 1192.5980 | 0.00 |
| 26/06/2024 | AL7T On 06-February-25 | | | Index Future | 1221.90 | 1218.6510 | 1221.8960 | 1218.6510 | 0.00 |
| 26/06/2024 | AL7T On 08-May-25 | | | Index Future | 1248.50 | 1245.1790 | 1248.4980 | 1245.1790 | 0.00 |
| 26/06/2024 | AL7T On 07-August-25 | | | Index Future | 1275.09 | 1271.6970 | 1275.0910 | 1271.6970 | 0.00 |
| 26/06/2024 | ALBI On 01-August-24 | | | Index Future | 1011.63 | 1009.5430 | 1011.6320 | 1009.5430 | 121.00 |
| 26/06/2024 | ALBI On 07-November-24 | | | Index Future | 1035.41 | 1033.2730 | 1035.4120 | 1033.2730 | 16.00 |
| 26/06/2024 | ALBI On 06-February-25 | | | Index Future | 1058.03 | 1055.8450 | 1058.0330 | 1055.8450 | 0.00 |
| 26/06/2024 | ALBI On 08-May-25 | | | Index Future | 1081.07 | 1078.8290 | 1081.0670 | 1078.8290 | 0.00 |
| 26/06/2024 | ALBI On 07-August-25 | | | Index Future | 1104.09 | 1101.8040 | 1104.0940 | 1101.8040 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 26/06/2024 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 26/06/2024 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 26/06/2024 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | ES33 On 01-August-24 | | | Bond Future | 12.01 | 78.0779 | 78.3491 | 78.0779 | 0.00 |
| 26/06/2024 | ES33 On 07-November-24 | | | Bond Future | 12.15 | 76.1307 | 76.4086 | 76.1307 | 0.00 |
| 26/06/2024 | ES33 On 06-February-25 | | | Bond Future | 12.29 | 77.8106 | 78.0951 | 77.8106 | 0.00 |
| 26/06/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 4364 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | ES33 On 08-May-25 | | | Bond Future | 12.43 | 75.7155 | 76.0070 | 75.7155 | 0.00 |
| 26/06/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 1235 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | ES33 On 07-August-25 | | | Bond Future | 12.60 | 77.3386 | 77.6373 | 77.3386 | 0.00 |
| 26/06/2024 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 3833 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | ES42 On 01-August-24 | | | Bond Future | 12.45 | 74.1258 | 74.3679 | 74.1258 | 0.00 |
| 26/06/2024 | ES42 On 07-November-24 | | | Bond Future | 12.57 | 71.6190 | 71.8671 | 71.6190 | 0.00 |
| 26/06/2024 | ES42 On 06-February-25 | | | Bond Future | 12.69 | 73.1988 | 73.4528 | 73.1988 | 0.00 |
| 26/06/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 5059 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | ES42 On 08-May-25 | | | Bond Future | 12.82 | 70.5377 | 70.7980 | 70.5377 | 0.00 |
| 26/06/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 2167 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | ES42 On 07-August-25 | | | Bond Future | 12.96 | 72.0475 | 72.3142 | 72.0475 | 0.00 |
| 26/06/2024 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 4042 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | GOVI On 01-August-24 | | | GOVI | 996.46 | 994.4180 | 996.4580 | 994.4180 | 734.00 |
| 26/06/2024 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 530680 | 51 | 53 | 51 | 0.00 |
| 26/06/2024 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 530780 | 51 | 53 | 51 | 0.00 |
| 26/06/2024 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 530880 | 51 | 53 | 51 | 0.00 |
| 26/06/2024 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | GOVI On 07-November-24 | | | GOVI | 1019.88 | 1017.7930 | 1019.8810 | 1017.7930 | 0.00 |
| 26/06/2024 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 710810 | 69 | 71 | 69 | 0.00 |
| 26/06/2024 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 711010 | 69 | 71 | 69 | 0.00 |
| 26/06/2024 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 710910 | 69 | 71 | 69 | 0.00 |
| 26/06/2024 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | GOVI On 06-February-25 | | | GOVI | 1042.16 | 1040.0260 | 1042.1630 | 1040.0260 | 0.00 |
| 26/06/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 701630 | 68 | 70 | 68 | 0.00 |
| 26/06/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | GOVI On 08-May-25 | | | GOVI | 1064.85 | 1062.6660 | 1064.8520 | 1062.6660 | 0.00 |
| 26/06/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 428520 | 41 | 43 | 41 | 0.00 |
| 26/06/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | GOVI On 07-August-25 | | | GOVI | 1087.53 | 1085.2970 | 1087.5330 | 1085.2970 | 0.00 |
| 26/06/2024 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 765330 | 74 | 77 | 74 | 0.00 |
| 26/06/2024 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 26/06/2024 | IGOV On 01-August-24 | | | Index Future | 358.10 | 356.3120 | 358.0990 | 356.3120 | 585.00 |
| 26/06/2024 | IGOV On 07-November-24 | | | Index Future | 366.61 | 364.7810 | 366.6120 | 364.7810 | 16.00 |
| 26/06/2024 | IGOV On 06-February-25 | | | Index Future | 374.71 | 372.8350 | 374.7070 | 372.8350 | 0.00 |
| 26/06/2024 | IGOV On 08-May-25 | | | Index Future | 382.95 | 381.0340 | 382.9480 | 381.0340 | 0.00 |
| 26/06/2024 | IGOV On 07-August-25 | | | Index Future | 391.19 | 389.2300 | 391.1870 | 389.2300 | 0.00 |
| 26/06/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 26/06/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 26/06/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 26/06/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 26/06/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 26/06/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 26/06/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 26/06/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 26/06/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 26/06/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 26/06/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 26/06/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 26/06/2024 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.35 | 8.3500 | 91.6500 | 8.3500 | 0.00 |
| 26/06/2024 | JBAF On 17-July-24 | | | Jibar Tradeable Future | 8.33 | 91.6700 | 91.6700 | 91.6700 | 0.00 |
| 26/06/2024 | JBAF On 21-August-24 | | | Jibar Tradeable Future | 8.34 | 91.6650 | 91.6650 | 91.6650 | 0.00 |
| 26/06/2024 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.33 | 91.6700 | 91.6700 | 91.6700 | 0.00 |
| 26/06/2024 | JBAF On 16-October-24 | | | Jibar Tradeable Future | 8.36 | 91.6400 | 91.6400 | 91.6400 | 0.00 |
| 26/06/2024 | JBAF On 20-November-24 | | | Jibar Tradeable Future | 8.36 | 91.6430 | 91.6430 | 91.6430 | 0.00 |
| 26/06/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.38 | 91.6230 | 91.6230 | 91.6230 | 0.00 |
| 26/06/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.37 | 91.6330 | 91.6330 | 91.6330 | 0.00 |
| 26/06/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.30 | 91.7050 | 91.7050 | 91.7050 | 0.00 |
| 26/06/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.34 | 91.6600 | 91.6600 | 91.6600 | 0.00 |
| 26/06/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 26/06/2024 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 26/06/2024 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 91.6000 | 91.6000 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | | | Bond Future | 11.22 | 89.1679 | 89.5181 | 89.1679 | 68,699.00 |
| 26/06/2024 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 3389 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 3345 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 3434 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 11.65 | Call | Bond Future | 2746 | 2 | 3 | 2 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 13.23 | Call | Bond Future | 10115 | 10 | 10 | 10 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 13.20 | Call | Bond Future | 9977 | 10 | 10 | 10 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 12.50 | Call | Bond Future | 6677 | 6 | 7 | 6 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 12.45 | Call | Bond Future | 6437 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 12.20 | Call | Bond Future | 5240 | 5 | 5 | 5 | 5,100.00 |
| 26/06/2024 | R035 On 01-August-24 | 13.08 | Call | Bond Future | 9422 | 9 | 9 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | R035 On 01-August-24 | 13.05 | Call | Bond Future | 9283 | 9 | 9 | 9 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 13.05 | Put | Bond Future | 5 | 0 | 0 | 0 | 7,500.00 |
| 26/06/2024 | R035 On 01-August-24 | 13.08 | Put | Bond Future | 4 | 0 | 0 | 0 | 8,650.00 |
| 26/06/2024 | R035 On 01-August-24 | 12.45 | Put | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 12.50 | Put | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 13.20 | Put | Bond Future | 2 | 0 | 0 | 0 | 8,000.00 |
| 26/06/2024 | R035 On 01-August-24 | 13.23 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 11.65 | Put | Bond Future | 430 | 1 | 0 | 1 | 9,500.00 |
| 26/06/2024 | R035 On 01-August-24 | 12.20 | Put | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 278 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 286 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R035 On 07-November-24 | | | Bond Future | 11.32 | 86.7484 | 87.1071 | 86.7484 | 85,743.00 |
| 26/06/2024 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 5314 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 5354 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 5275 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | R035 On 07-November-24 | 12.20 | Call | Bond Future | 5394 | 5 | 5 | 5 | 1,000.00 |
| 26/06/2024 | R035 On 07-November-24 | 13.23 | Call | Bond Future | 9708 | 9 | 10 | 9 | 0.00 |
| 26/06/2024 | R035 On 07-November-24 | 13.23 | Put | Bond Future | 239 | 0 | 0 | 0 | 1,000.00 |
| 26/06/2024 | R035 On 07-November-24 | 12.20 | Put | Bond Future | 841 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 871 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 851 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 861 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R035 On 06-February-25 | | | Bond Future | 11.42 | 88.6424 | 89.0095 | 88.6424 | 0.00 |
| 26/06/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 6331 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 1343 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R035 On 08-May-25 | | | Bond Future | 11.53 | 86.0526 | 86.4283 | 86.0526 | 0.00 |
| 26/06/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 4394 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 9838 | 10 | 10 | 10 | 0.00 |
| 26/06/2024 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 7460 | 7 | 7 | 7 | 0.00 |
| 26/06/2024 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 3475 | 3 | 3 | 3 | 400.00 |
| 26/06/2024 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 1677 | 2 | 2 | 2 | 400.00 |
| 26/06/2024 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 3814 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 1087 | 1 | 1 | 1 | 400.00 |
| 26/06/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 3093 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | R035 On 07-August-25 | | | Bond Future | 11.64 | 87.8793 | 88.2642 | 87.8793 | 0.00 |
| 26/06/2024 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 7298 | 7 | 7 | 7 | 0.00 |
| 26/06/2024 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 2406 | 3 | 2 | 3 | 0.00 |
| 26/06/2024 | R053 On 01-August-24 | | | Bond Future | 11.80 | 102.2891 | 102.5986 | 102.2891 | 0.00 |
| 26/06/2024 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 9910 | 10 | 10 | 10 | 0.00 |
| 26/06/2024 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 9780 | 9 | 10 | 9 | 0.00 |
| 26/06/2024 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 9845 | 10 | 10 | 10 | 0.00 |
| 26/06/2024 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 45 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R053 On 07-November-24 | | | Bond Future | 11.90 | 98.8206 | 99.1379 | 98.8206 | 3,638.00 |
| 26/06/2024 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 7982 | 8 | 8 | 8 | 0.00 |
| 26/06/2024 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 7927 | 8 | 8 | 8 | 0.00 |
| 26/06/2024 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 8037 | 8 | 8 | 8 | 0.00 |
| 26/06/2024 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 1262 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 1291 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 1277 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R053 On 06-February-25 | | | Bond Future | 11.99 | 100.9778 | 101.3026 | 100.9778 | 0.00 |
| 26/06/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 9069 | 9 | 9 | 9 | 0.00 |
| 26/06/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 2146 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | R053 On 08-May-25 | | | Bond Future | 12.09 | 97.3000 | 97.6326 | 97.3000 | 0.00 |
| 26/06/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 7747 | 8 | 8 | 8 | 0.00 |
| 26/06/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 3681 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | R053 On 07-August-25 | | | Bond Future | 12.20 | 99.3632 | 99.7042 | 99.3632 | 0.00 |
| 26/06/2024 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 10374 | 10 | 10 | 10 | 0.00 |
| 26/06/2024 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 3504 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | R186 On 01-August-24 | | | Bond Future | 8.66 | 105.1286 | 105.1620 | 105.1286 | 87,310.00 |
| 26/06/2024 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 351 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R186 On 07-November-24 | | | Bond Future | 8.64 | 107.5995 | 107.6340 | 107.5995 | 37,087.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1290 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1305 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1275 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 325 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 316 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R186 On 06-February-25 | | | Bond Future | 8.60 | 104.6331 | 104.6691 | 104.6331 | 0.00 |
| 26/06/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1241 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 511 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R186 On 08-May-25 | | | Bond Future | 8.57 | 106.9078 | 106.9454 | 106.9078 | 0.00 |
| 26/06/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 704 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 857 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R186 On 07-August-25 | | | Bond Future | 8.56 | 103.8627 | 103.9024 | 103.8627 | 0.00 |
| 26/06/2024 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 1801 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1357 | 1 | 1 | 1 | 1,983.00 |
| 26/06/2024 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2395 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 268 | 0 | 0 | 0 | 1,983.00 |
| 26/06/2024 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 522 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 386 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R202 On 01-August-24 | | | Bond Future | 262.06 | 261.1200 | 262.0642 | 261.1200 | 481.00 |
| 26/06/2024 | R202 On 07-November-24 | | | Bond Future | 268.29 | 267.3261 | 268.2935 | 267.3261 | 520.00 |
| 26/06/2024 | R202 On 06-February-25 | | | Bond Future | 268.99 | 268.0034 | 268.9941 | 268.0034 | 0.00 |
| 26/06/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 2204 | 1 | 2 | 1 | 0.00 |
| 26/06/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R202 On 08-May-25 | | | Bond Future | 274.91 | 273.8934 | 274.9083 | 273.8934 | 0.00 |
| 26/06/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 2598 | 2 | 3 | 2 | 0.00 |
| 26/06/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R202 On 07-August-25 | | | Bond Future | 275.47 | 274.4339 | 275.4738 | 274.4339 | 0.00 |
| 26/06/2024 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 3874 | 3 | 4 | 3 | 0.00 |
| 26/06/2024 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R209 On 01-August-24 | | | Bond Future | 11.32 | 69.4935 | 69.7799 | 69.4935 | 11,452.00 |
| 26/06/2024 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 2557 | 2 | 3 | 2 | 0.00 |
| 26/06/2024 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 2519 | 2 | 3 | 2 | 0.00 |
| 26/06/2024 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 2595 | 2 | 3 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 316 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 334 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 325 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R209 On 07-November-24 | | | Bond Future | 11.42 | 67.9696 | 68.2630 | 67.9696 | 5,237.00 |
| 26/06/2024 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 4553 | 4 | 5 | 4 | 0.00 |
| 26/06/2024 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 4518 | 4 | 5 | 4 | 0.00 |
| 26/06/2024 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 4588 | 4 | 5 | 4 | 0.00 |
| 26/06/2024 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 812 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 832 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 822 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R209 On 06-February-25 | | | Bond Future | 11.51 | 69.4534 | 69.7537 | 69.4534 | 0.00 |
| 26/06/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 5500 | 5 | 6 | 5 | 0.00 |
| 26/06/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 1254 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R209 On 08-May-25 | | | Bond Future | 11.60 | 67.8062 | 68.1135 | 67.8062 | 0.00 |
| 26/06/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 4055 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 2721 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | R209 On 07-August-25 | | | Bond Future | 11.71 | 69.2453 | 69.5600 | 69.2453 | 0.00 |
| 26/06/2024 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 6490 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 2209 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | R210 On 01-August-24 | | | Bond Future | 239.81 | 239.7909 | 239.8122 | 239.7909 | 1,448.00 |
| 26/06/2024 | R210 On 07-November-24 | | | Bond Future | 242.17 | 242.1501 | 242.1728 | 242.1501 | 0.00 |
| 26/06/2024 | R210 On 06-February-25 | | | Bond Future | 247.52 | 247.4947 | 247.5194 | 247.4947 | 0.00 |
| 26/06/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 7909 | 8 | 8 | 8 | 0.00 |
| 26/06/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R210 On 08-May-25 | | | Bond Future | 249.54 | 249.5153 | 249.5429 | 249.5153 | 0.00 |
| 26/06/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 1513 | 1 | 2 | 1 | 0.00 |
| 26/06/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R210 On 07-August-25 | | | Bond Future | 254.91 | 254.8759 | 254.9068 | 254.8759 | 0.00 |
| 26/06/2024 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 6467 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R213 On 01-August-24 | | | Bond Future | 10.25 | 87.7417 | 87.7511 | 87.7417 | 27,086.00 |
| 26/06/2024 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 2815 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 2850 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 2780 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 249 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 237 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 243 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R213 On 07-November-24 | | | Bond Future | 10.33 | 86.2425 | 86.2525 | 86.2425 | 63,579.00 |
| 26/06/2024 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 4153 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 4185 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 4122 | 4 | 4 | 4 | 0.00 |
| 26/06/2024 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 597 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 582 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 589 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R213 On 06-February-25 | | | Bond Future | 10.41 | 88.1257 | 88.1364 | 88.1257 | 0.00 |
| 26/06/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 4578 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 939 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R213 On 08-May-25 | | | Bond Future | 10.49 | 86.4793 | 86.4909 | 86.4793 | 0.00 |
| 26/06/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 2654 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 2553 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | R213 On 07-August-25 | | | Bond Future | 10.59 | 88.3163 | 88.3291 | 88.3163 | 0.00 |
| 26/06/2024 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 5438 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 1576 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | R214 On 01-August-24 | | | Bond Future | 11.72 | 64.7991 | 65.0186 | 64.7991 | 13,836.00 |
| 26/06/2024 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 2579 | 2 | 3 | 2 | 0.00 |
| 26/06/2024 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 2541 | 2 | 3 | 2 | 0.00 |
| 26/06/2024 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 2618 | 2 | 3 | 2 | 0.00 |
| 26/06/2024 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 341 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 360 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 350 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R214 On 07-November-24 | | | Bond Future | 11.81 | 63.0151 | 63.2400 | 63.0151 | 1,770.00 |
| 26/06/2024 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 4669 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 4634 | 4 | 5 | 4 | 0.00 |
| 26/06/2024 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 4704 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 876 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 866 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R214 On 06-February-25 | | | Bond Future | 11.91 | 64.3909 | 64.6212 | 64.3909 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 5247 | 5 | 5 | 5 | 0.00 |
| 26/06/2024 | R214 On 06-February-25 | 13.63 | Call | Bond Future | 8383 | 8 | 8 | 8 | 0.00 |
| 26/06/2024 | R214 On 06-February-25 | 11.75 | Call | Bond Future | 2421 | 2 | 2 | 2 | 554.00 |
| 26/06/2024 | R214 On 06-February-25 | 12.25 | Call | Bond Future | 3798 | 4 | 4 | 4 | 554.00 |
| 26/06/2024 | R214 On 06-February-25 | 11.75 | Put | Bond Future | 3207 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | R214 On 06-February-25 | 13.63 | Put | Bond Future | 691 | 1 | 1 | 1 | 554.00 |
| 26/06/2024 | R214 On 06-February-25 | 12.25 | Put | Bond Future | 2140 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 1467 | 2 | 1 | 2 | 0.00 |
| 26/06/2024 | R214 On 08-May-25 | | | Bond Future | 12.00 | 62.4826 | 62.7184 | 62.4826 | 0.00 |
| 26/06/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 4552 | 4 | 5 | 4 | 0.00 |
| 26/06/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 2648 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | R214 On 07-August-25 | | | Bond Future | 12.10 | 63.8090 | 64.0505 | 63.8090 | 0.00 |
| 26/06/2024 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 6439 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 2475 | 3 | 2 | 3 | 0.00 |
| 26/06/2024 | R248 On 01-August-24 | | | Bond Future | 11.81 | 79.2645 | 79.5981 | 79.2645 | 224,894.00 |
| 26/06/2024 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 3410 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 3458 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 3363 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 403 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 382 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 393 | 0 | 0 | 0 | 0.00 |
| 26/06/2024 | R248 On 07-November-24 | | | Bond Future | 11.91 | 76.6758 | 77.0174 | 76.6758 | 41,084.00 |
| 26/06/2024 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 6114 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 6157 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 6071 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 1011 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 988 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 999 | 1 | 1 | 1 | 0.00 |
| 26/06/2024 | R248 On 06-February-25 | | | Bond Future | 12.00 | 78.3498 | 78.6994 | 78.3498 | 10,000.00 |
| 26/06/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 5998 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 1915 | 2 | 2 | 2 | 0.00 |
| 26/06/2024 | R248 On 08-May-25 | | | Bond Future | 12.10 | 75.5996 | 75.9574 | 75.5996 | 0.00 |
| 26/06/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 5902 | 6 | 6 | 6 | 0.00 |
| 26/06/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 3001 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/06/2024 | R248 On 07-August-25 | | | Bond Future | 12.20 | 77.2039 | 77.5703 | 77.2039 | 0.00 |
| 26/06/2024 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 8205 | 8 | 8 | 8 | 0.00 |
| 26/06/2024 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 2668 | 3 | 3 | 3 | 0.00 |
| 26/06/2024 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/06/2024 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |