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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/07/2024 TO: 30/07/2024

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | 2025 On 01-August-24 | | | Bond Future | 181.41 | 181.3655 | 181.4119 | 181.3655 | 1,130.00 |
| 30/07/2024 | 2025 On 07-November-24 | | | Bond Future | 185.67 | 185.6177 | 185.6653 | 185.6177 | 9,240.00 |
| 30/07/2024 | 2029 On 01-August-24 | | | Bond Future | 130.88 | 130.8842 | 130.8776 | 130.8842 | 1,970.00 |
| 30/07/2024 | 2029 On 07-November-24 | | | Bond Future | 132.55 | 132.5543 | 132.5477 | 132.5543 | 8,202.00 |
| 30/07/2024 | 2029 On 06-February-25 | | | Bond Future | 135.40 | 135.4039 | 135.3976 | 135.4039 | 0.00 |
| 30/07/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 2998 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2029 On 08-May-25 | | | Bond Future | 136.81 | 136.8201 | 136.8144 | 136.8201 | 0.00 |
| 30/07/2024 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 1036 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2029 On 07-August-25 | | | Bond Future | 139.63 | 139.6337 | 139.6286 | 139.6337 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 2219 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2030 On 01-August-24 | | | Bond Future | 9.49 | 93.8399 | 93.8621 | 93.8399 | 27,367.00 |
| 30/07/2024 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 3500 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 3461 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 3538 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2030 On 01-August-24 | 10.21 | Call | Bond Future | 2843 | 3 | 3 | 3 | 600.00 |
| 30/07/2024 | 2030 On 01-August-24 | 10.71 | Call | Bond Future | 4759 | 5 | 5 | 5 | 600.00 |
| 30/07/2024 | 2030 On 01-August-24 | 11.31 | Call | Bond Future | 6993 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | 2030 On 01-August-24 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 30/07/2024 | 2030 On 01-August-24 | 10.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2030 On 01-August-24 | 10.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2030 On 07-November-24 | | | Bond Future | 9.54 | 96.0149 | 96.0377 | 96.0149 | 159,426.00 |
| 30/07/2024 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 4758 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 4791 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 4725 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | 2030 On 07-November-24 | 10.71 | Call | Bond Future | 4625 | 5 | 5 | 5 | 600.00 |
| 30/07/2024 | 2030 On 07-November-24 | 11.91 | Call | Bond Future | 8699 | 9 | 9 | 9 | 0.00 |
| 30/07/2024 | 2030 On 07-November-24 | 10.21 | Call | Bond Future | 3044 | 3 | 3 | 3 | 600.00 |
| 30/07/2024 | 2030 On 07-November-24 | 10.71 | Put | Bond Future | 201 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2030 On 07-November-24 | 11.91 | Put | Bond Future | 17 | 0 | 0 | 0 | 600.00 |
| 30/07/2024 | 2030 On 07-November-24 | 10.21 | Put | Bond Future | 472 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 191 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 184 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2030 On 06-February-25 | | | Bond Future | 9.59 | 94.0459 | 94.0695 | 94.0459 | 0.00 |
| 30/07/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 4549 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 586 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2030 On 08-May-25 | | | Bond Future | 9.67 | 95.9967 | 96.0211 | 95.9967 | 0.00 |
| 30/07/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 2624 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 7784 | 8 | 8 | 8 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 3505 | 3 | 4 | 3 | 1,640.00 |
| 30/07/2024 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 4481 | 4 | 4 | 4 | 2,280.00 |
| 30/07/2024 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 8994 | 9 | 9 | 9 | 0.00 |
| 30/07/2024 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 207 | 0 | 0 | 0 | 2,280.00 |
| 30/07/2024 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 919 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 340 | 0 | 0 | 0 | 1,640.00 |
| 30/07/2024 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 1251 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 1700 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2030 On 07-August-25 | | | Bond Future | 9.77 | 93.9364 | 93.9618 | 93.9364 | 0.00 |
| 30/07/2024 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 5420 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 3871 | 4 | 4 | 4 | 1,054.00 |
| 30/07/2024 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 8070 | 8 | 8 | 8 | 0.00 |
| 30/07/2024 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 464 | 0 | 0 | 0 | 1,054.00 |
| 30/07/2024 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 1493 | 2 | 1 | 2 | 0.00 |
| 30/07/2024 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 989 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2032 On 01-August-24 | | | Bond Future | 10.26 | 92.4142 | 92.3695 | 92.4142 | 52,768.00 |
| 30/07/2024 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 4131 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 4176 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 4085 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2032 On 01-August-24 | 12.54 | Call | Bond Future | 10230 | 10 | 10 | 10 | 0.00 |
| 30/07/2024 | 2032 On 01-August-24 | 11.11 | Call | Bond Future | 3994 | 4 | 4 | 4 | 600.00 |
| 30/07/2024 | 2032 On 01-August-24 | 11.61 | Call | Bond Future | 6244 | 6 | 6 | 6 | 600.00 |
| 30/07/2024 | 2032 On 01-August-24 | 12.31 | Call | Bond Future | 9267 | 9 | 9 | 9 | 0.00 |
| 30/07/2024 | 2032 On 01-August-24 | 11.66 | Call | Bond Future | 6465 | 7 | 6 | 7 | 0.00 |
| 30/07/2024 | 2032 On 01-August-24 | 10.95 | Call | Bond Future | 3257 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | 2032 On 01-August-24 | 11.50 | Call | Bond Future | 5756 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | 2032 On 01-August-24 | 10.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 11,000.00 |
| 30/07/2024 | 2032 On 01-August-24 | 11.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 30/07/2024 | 2032 On 01-August-24 | 12.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 30/07/2024 | 2032 On 01-August-24 | 11.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2032 On 01-August-24 | 12.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 11,000.00 |
| 30/07/2024 | 2032 On 01-August-24 | 11.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2032 On 01-August-24 | 11.15 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2032 On 01-August-24 | 11.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2032 On 07-November-24 | | | Bond Future | 10.34 | 90.3893 | 90.3435 | 90.3893 | 105,073.00 |
| 30/07/2024 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 5504 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 5465 | 6 | 5 | 6 | 0.00 |
| 30/07/2024 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 5543 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | 2032 On 07-November-24 | 11.61 | Call | Bond Future | 6010 | 6 | 6 | 6 | 600.00 |
| 30/07/2024 | 2032 On 07-November-24 | 12.95 | Call | Bond Future | 11327 | 11 | 11 | 11 | 0.00 |
| 30/07/2024 | 2032 On 07-November-24 | 11.11 | Call | Bond Future | 4114 | 4 | 4 | 4 | 600.00 |
| 30/07/2024 | 2032 On 07-November-24 | 10.60 | Call | Bond Future | 2416 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 12923 | 13 | 13 | 13 | 0.00 |
| 30/07/2024 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 6128 | 6 | 6 | 6 | 1,615.00 |
| 30/07/2024 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 5 | 0 | 0 | 0 | 1,615.00 |
| 30/07/2024 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 248 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2032 On 07-November-24 | 10.60 | Put | Bond Future | 1201 | 1 | 1 | 1 | 200.00 |
| 30/07/2024 | 2032 On 07-November-24 | 11.61 | Put | Bond Future | 261 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2032 On 07-November-24 | 12.95 | Put | Bond Future | 14 | 0 | 0 | 0 | 600.00 |
| 30/07/2024 | 2032 On 07-November-24 | 11.11 | Put | Bond Future | 571 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 316 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2032 On 06-February-25 | | | Bond Future | 10.42 | 92.3102 | 92.2638 | 92.3102 | 0.00 |
| 30/07/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 6350 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 635 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2032 On 08-May-25 | | | Bond Future | 10.52 | 90.0599 | 90.0129 | 90.0599 | 0.00 |
| 30/07/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 3805 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 2097 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2032 On 07-August-25 | | | Bond Future | 10.64 | 91.8877 | 91.8402 | 91.8877 | 0.00 |
| 30/07/2024 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 7184 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 1475 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2033 On 01-August-24 | | | Bond Future | 124.85 | 124.7564 | 124.8456 | 124.7564 | 1,618.00 |
| 30/07/2024 | 2033 On 07-November-24 | | | Bond Future | 126.27 | 126.1815 | 126.2728 | 126.1815 | 6,936.00 |
| 30/07/2024 | 2033 On 06-February-25 | | | Bond Future | 128.99 | 128.8941 | 128.9879 | 128.8941 | 0.00 |
| 30/07/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 4048 | 4 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2033 On 08-May-25 | | | Bond Future | 130.17 | 130.0737 | 130.1702 | 130.0737 | 0.00 |
| 30/07/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 450 | 1 | 0 | 1 | 0.00 |
| 30/07/2024 | 2033 On 07-August-25 | | | Bond Future | 132.85 | 132.7488 | 132.8479 | 132.7488 | 0.00 |
| 30/07/2024 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 4198 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2037 On 01-August-24 | | | Bond Future | 11.37 | 81.3827 | 81.2176 | 81.3827 | 71,430.00 |
| 30/07/2024 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 3971 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 3918 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 4024 | 4 | 4 | 4 | 1,383.00 |
| 30/07/2024 | 2037 On 01-August-24 | 13.82 | Call | Bond Future | 12319 | 12 | 12 | 12 | 0.00 |
| 30/07/2024 | 2037 On 01-August-24 | 13.17 | Call | Bond Future | 9328 | 9 | 9 | 9 | 0.00 |
| 30/07/2024 | 2037 On 01-August-24 | 13.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,383.00 |
| 30/07/2024 | 2037 On 01-August-24 | 13.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,383.00 |
| 30/07/2024 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2037 On 07-November-24 | | | Bond Future | 11.47 | 83.2690 | 83.1002 | 83.2690 | 185,612.00 |
| 30/07/2024 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 6296 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 6340 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 6253 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 446 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 433 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 439 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2037 On 06-February-25 | | | Bond Future | 11.57 | 80.7783 | 80.6062 | 80.7783 | 0.00 |
| 30/07/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 7119 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 974 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2037 On 08-May-25 | | | Bond Future | 11.69 | 82.4531 | 82.2778 | 82.4531 | 3,975.00 |
| 30/07/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 5274 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 9318 | 9 | 9 | 9 | 7,500.00 |
| 30/07/2024 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 6326 | 6 | 6 | 6 | 15,000.00 |
| 30/07/2024 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 9126 | 9 | 9 | 9 | 7,500.00 |
| 30/07/2024 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 1892 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 1062 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 2348 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2037 On 07-August-25 | | | Bond Future | 11.82 | 79.8661 | 79.6876 | 79.8661 | 0.00 |
| 30/07/2024 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 8107 | 8 | 8 | 8 | 0.00 |
| 30/07/2024 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 2192 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2038 On 01-August-24 | | | Bond Future | 134.44 | 134.4484 | 134.4426 | 134.4484 | 796.00 |
| 30/07/2024 | 2038 On 07-November-24 | | | Bond Future | 137.59 | 137.6006 | 137.5948 | 137.6006 | 3,108.00 |
| 30/07/2024 | 2038 On 06-February-25 | | | Bond Future | 138.44 | 138.4480 | 138.4428 | 138.4480 | 0.00 |
| 30/07/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 3213 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2038 On 08-May-25 | | | Bond Future | 141.35 | 141.3544 | 141.3498 | 141.3544 | 0.00 |
| 30/07/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 1670 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2038 On 07-August-25 | | | Bond Future | 142.10 | 142.1078 | 142.1047 | 142.1078 | 0.00 |
| 30/07/2024 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 2545 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2040 On 01-August-24 | | | Bond Future | 11.62 | 81.8537 | 81.5238 | 81.8537 | 8,354.00 |
| 30/07/2024 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 4153 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 4209 | 5 | 4 | 5 | 0.00 |
| 30/07/2024 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 4097 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2040 On 01-August-24 | 12.95 | Call | Bond Future | 7513 | 8 | 8 | 8 | 7,500.00 |
| 30/07/2024 | 2040 On 01-August-24 | 12.28 | Call | Bond Future | 3872 | 4 | 4 | 4 | 680.00 |
| 30/07/2024 | 2040 On 01-August-24 | 12.88 | Call | Bond Future | 7145 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | 2040 On 01-August-24 | 13.48 | Call | Bond Future | 10207 | 11 | 10 | 11 | 0.00 |
| 30/07/2024 | 2040 On 01-August-24 | 13.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 680.00 |
| 30/07/2024 | 2040 On 01-August-24 | 12.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2040 On 01-August-24 | 12.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 680.00 |
| 30/07/2024 | 2040 On 01-August-24 | 12.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2040 On 07-November-24 | | | Bond Future | 11.72 | 83.7510 | 83.4134 | 83.7510 | 115,129.00 |
| 30/07/2024 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 6776 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 6868 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 6822 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | 2040 On 07-November-24 | 12.10 | Call | Bond Future | 3560 | 4 | 4 | 4 | 640.00 |
| 30/07/2024 | 2040 On 07-November-24 | 12.60 | Call | Bond Future | 5683 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | 2040 On 07-November-24 | 13.15 | Call | Bond Future | 8216 | 9 | 8 | 9 | 0.00 |
| 30/07/2024 | 2040 On 07-November-24 | 12.60 | Put | Bond Future | 659 | 1 | 1 | 1 | 640.00 |
| 30/07/2024 | 2040 On 07-November-24 | 12.10 | Put | Bond Future | 1324 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2040 On 07-November-24 | 13.15 | Put | Bond Future | 296 | 0 | 0 | 0 | 640.00 |
| 30/07/2024 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 459 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 453 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 466 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2040 On 06-February-25 | | | Bond Future | 11.82 | 81.0199 | 80.6754 | 81.0199 | 14.00 |
| 30/07/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 7360 | 8 | 7 | 8 | 0.00 |
| 30/07/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 1110 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2040 On 08-May-25 | | | Bond Future | 11.94 | 82.6996 | 82.3483 | 82.6996 | 3,900.00 |
| 30/07/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 6233 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 9329 | 10 | 9 | 10 | 7,500.00 |
| 30/07/2024 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 6681 | 7 | 7 | 7 | 15,000.00 |
| 30/07/2024 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 9609 | 10 | 10 | 10 | 7,500.00 |
| 30/07/2024 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 1300 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 2192 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 1364 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 2384 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2040 On 07-August-25 | | | Bond Future | 12.07 | 79.8666 | 79.5086 | 79.8666 | 0.00 |
| 30/07/2024 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 8814 | 9 | 9 | 9 | 0.00 |
| 30/07/2024 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 2327 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2044 On 01-August-24 | | | Bond Future | 11.69 | 78.1140 | 77.7142 | 78.1140 | 72,201.00 |
| 30/07/2024 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 3560 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 3502 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 3617 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2044 On 01-August-24 | 13.00 | Call | Bond Future | 7458 | 8 | 7 | 8 | 0.00 |
| 30/07/2024 | 2044 On 01-August-24 | 13.25 | Call | Bond Future | 8749 | 9 | 9 | 9 | 0.00 |
| 30/07/2024 | 2044 On 01-August-24 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 15,000.00 |
| 30/07/2024 | 2044 On 01-August-24 | 13.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2044 On 07-November-24 | | | Bond Future | 11.79 | 79.9245 | 79.5155 | 79.9245 | 79,304.00 |
| 30/07/2024 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 6876 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 6922 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 6830 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | 2044 On 07-November-24 | 12.50 | Call | Bond Future | 5025 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | 2044 On 07-November-24 | 12.00 | Call | Bond Future | 2985 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | 2044 On 07-November-24 | 12.25 | Call | Bond Future | 3963 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2044 On 07-November-24 | 12.25 | Put | Bond Future | 1225 | 1 | 1 | 1 | 9,540.00 |
| 30/07/2024 | 2044 On 07-November-24 | 12.00 | Put | Bond Future | 1712 | 2 | 2 | 2 | 13,875.00 |
| 30/07/2024 | 2044 On 07-November-24 | 12.50 | Put | Bond Future | 868 | 1 | 1 | 1 | 11,405.00 |
| 30/07/2024 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 494 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 480 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 487 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2044 On 06-February-25 | | | Bond Future | 11.89 | 77.2374 | 76.8200 | 77.2374 | 0.00 |
| 30/07/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 7506 | 8 | 8 | 8 | 0.00 |
| 30/07/2024 | 2044 On 06-February-25 | 12.00 | Call | Bond Future | 3544 | 4 | 4 | 4 | 449.00 |
| 30/07/2024 | 2044 On 06-February-25 | 13.75 | Call | Bond Future | 10605 | 11 | 11 | 11 | 0.00 |
| 30/07/2024 | 2044 On 06-February-25 | 12.50 | Call | Bond Future | 5387 | 6 | 5 | 6 | 449.00 |
| 30/07/2024 | 2044 On 06-February-25 | 12.00 | Put | Bond Future | 2868 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | 2044 On 06-February-25 | 13.75 | Put | Bond Future | 597 | 1 | 1 | 1 | 449.00 |
| 30/07/2024 | 2044 On 06-February-25 | 12.50 | Put | Bond Future | 1833 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 1145 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2044 On 08-May-25 | | | Bond Future | 12.00 | 78.8386 | 78.4128 | 78.8386 | 0.00 |
| 30/07/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 6487 | 7 | 6 | 7 | 0.00 |
| 30/07/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 2399 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2044 On 07-August-25 | | | Bond Future | 12.12 | 76.0525 | 75.6185 | 76.0525 | 0.00 |
| 30/07/2024 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 8975 | 9 | 9 | 9 | 0.00 |
| 30/07/2024 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 2395 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | 2046 On 01-August-24 | | | Bond Future | 117.79 | 118.1447 | 117.7861 | 118.1447 | 6,642.00 |
| 30/07/2024 | 2046 On 07-November-24 | | | Bond Future | 118.35 | 118.7173 | 118.3501 | 118.7173 | 18,131.00 |
| 30/07/2024 | 2046 On 06-February-25 | | | Bond Future | 120.89 | 121.2691 | 120.8945 | 121.2691 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 6885 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2046 On 08-May-25 | | | Bond Future | 121.19 | 121.5726 | 121.1910 | 121.5726 | 0.00 |
| 30/07/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 779 | 0 | 1 | 0 | 0.00 |
| 30/07/2024 | 2046 On 07-August-25 | | | Bond Future | 123.68 | 124.0713 | 123.6824 | 124.0713 | 0.00 |
| 30/07/2024 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 4992 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2050 On 01-August-24 | | | Bond Future | 117.08 | 117.0888 | 117.0839 | 117.0888 | 5,700.00 |
| 30/07/2024 | 2050 On 07-November-24 | | | Bond Future | 119.83 | 119.8342 | 119.8291 | 119.8342 | 15,424.00 |
| 30/07/2024 | 2050 On 06-February-25 | | | Bond Future | 120.05 | 120.0580 | 120.0536 | 120.0580 | 0.00 |
| 30/07/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 4454 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2050 On 08-May-25 | | | Bond Future | 122.57 | 122.5782 | 122.5743 | 122.5782 | 0.00 |
| 30/07/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 1414 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 2050 On 07-August-25 | | | Bond Future | 122.70 | 122.6980 | 122.6952 | 122.6980 | 0.00 |
| 30/07/2024 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 2805 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | AL37 On 01-August-24 | | | Index Future | 1005.26 | 1005.1920 | 1005.2640 | 1005.1920 | 0.00 |
| 30/07/2024 | AL37 On 07-November-24 | | | Index Future | 1028.57 | 1028.4910 | 1028.5650 | 1028.4910 | 0.00 |
| 30/07/2024 | AL37 On 06-February-25 | | | Index Future | 1050.45 | 1050.3660 | 1050.4460 | 1050.3660 | 0.00 |
| 30/07/2024 | AL37 On 08-May-25 | | | Index Future | 1072.29 | 1072.2000 | 1072.2860 | 1072.2000 | 0.00 |
| 30/07/2024 | AL37 On 07-August-25 | | | Index Future | 1094.13 | 1094.0400 | 1094.1320 | 1094.0400 | 0.00 |
| 30/07/2024 | AL7T On 01-August-24 | | | Index Future | 1186.31 | 1187.5680 | 1186.3110 | 1187.5680 | 0.00 |
| 30/07/2024 | AL7T On 07-November-24 | | | Index Future | 1213.81 | 1215.0950 | 1213.8080 | 1215.0950 | 0.00 |
| 30/07/2024 | AL7T On 06-February-25 | | | Index Future | 1239.63 | 1240.9390 | 1239.6290 | 1240.9390 | 0.00 |
| 30/07/2024 | AL7T On 08-May-25 | | | Index Future | 1265.40 | 1266.7340 | 1265.4030 | 1266.7340 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | AL7T On 07-August-25 | | | Index Future | 1291.18 | 1292.5370 | 1291.1840 | 1292.5370 | 0.00 |
| 30/07/2024 | ALBI On 01-August-24 | | | Index Future | 1026.35 | 1028.3740 | 1026.3460 | 1028.3740 | 50.00 |
| 30/07/2024 | ALBI On 07-November-24 | | | Index Future | 1050.14 | 1052.2110 | 1050.1360 | 1052.2110 | 75.00 |
| 30/07/2024 | ALBI On 06-February-25 | | | Index Future | 1072.48 | 1074.5900 | 1072.4750 | 1074.5900 | 0.00 |
| 30/07/2024 | ALBI On 08-May-25 | | | Index Future | 1094.77 | 1096.9280 | 1094.7740 | 1096.9280 | 0.00 |
| 30/07/2024 | ALBI On 07-August-25 | | | Index Future | 1117.08 | 1119.2720 | 1117.0780 | 1119.2720 | 0.00 |
| 30/07/2024 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 30/07/2024 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 30/07/2024 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C253 On 31-March-53 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 30/07/2024 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | ES33 On 01-August-24 | | | Bond Future | 11.68 | 80.0343 | 79.8772 | 80.0343 | 0.00 |
| 30/07/2024 | ES33 On 07-November-24 | | | Bond Future | 11.80 | 78.1088 | 77.9480 | 78.1088 | 0.00 |
| 30/07/2024 | ES33 On 06-February-25 | | | Bond Future | 11.94 | 79.7874 | 79.6235 | 79.7874 | 0.00 |
| 30/07/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 5892 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | ES33 On 08-May-25 | | | Bond Future | 12.09 | 77.6593 | 77.4924 | 77.6593 | 0.00 |
| 30/07/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 2720 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | ES33 On 07-August-25 | | | Bond Future | 12.25 | 79.2526 | 79.0826 | 79.2526 | 0.00 |
| 30/07/2024 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 5278 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | ES42 On 01-August-24 | | | Bond Future | 12.13 | 76.4301 | 76.1228 | 76.4301 | 0.00 |
| 30/07/2024 | ES42 On 07-November-24 | | | Bond Future | 12.25 | 73.9538 | 73.6393 | 73.9538 | 0.00 |
| 30/07/2024 | ES42 On 06-February-25 | | | Bond Future | 12.37 | 75.5424 | 75.2214 | 75.5424 | 0.00 |
| 30/07/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 6828 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | ES42 On 08-May-25 | | | Bond Future | 12.49 | 72.8591 | 72.5317 | 72.8591 | 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 |
|------------|------------------------|----------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 3901 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | ES42 On 07-August-25 | | | Bond Future | 12.63 | 74.3513 | 74.0175 | 74.3513 | 0.00 |
| 30/07/2024 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 5745 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | GOVI On 01-August-24 | | | GOVI | 1010.92 | 1012.8330 | 1010.9190 | 1012.8330 | 16.00 |
| 30/07/2024 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 675390 | 69 | 68 | 69 | 0.00 |
| 30/07/2024 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 675290 | 69 | 68 | 69 | 0.00 |
| 30/07/2024 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 675490 | 69 | 68 | 69 | 0.00 |
| 30/07/2024 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | GOVI On 07-November-24 | | | GOVI | 1034.35 | 1036.3090 | 1034.3520 | 1036.3090 | 687.00 |
| 30/07/2024 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 855720 | 88 | 86 | 88 | 0.00 |
| 30/07/2024 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 855620 | 88 | 86 | 88 | 0.00 |
| 30/07/2024 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 855520 | 88 | 86 | 88 | 0.00 |
| 30/07/2024 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | GOVI On 06-February-25 | | | GOVI | 1056.36 | 1058.3500 | 1056.3550 | 1058.3500 | 0.00 |
| 30/07/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 843550 | 86 | 84 | 86 | 0.00 |
| 30/07/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | GOVI On 08-May-25 | | | GOVI | 1078.32 | 1080.3500 | 1078.3180 | 1080.3500 | 0.00 |
| 30/07/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 563180 | 58 | 56 | 58 | 0.00 |
| 30/07/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | GOVI On 07-August-25 | | | GOVI | 1100.29 | 1102.3560 | 1100.2870 | 1102.3560 | 0.00 |
| 30/07/2024 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 892870 | 91 | 89 | 91 | 0.00 |
| 30/07/2024 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 30/07/2024 | IGOV On 01-August-24 | | | Index Future | 357.80 | 357.8780 | 357.8040 | 357.8780 | 0.00 |
| 30/07/2024 | IGOV On 07-November-24 | | | Index Future | 366.19 | 366.2690 | 366.1940 | 366.2690 | 595.00 |
| 30/07/2024 | IGOV On 06-February-25 | | | Index Future | 374.07 | 374.1460 | 374.0710 | 374.1460 | 0.00 |
| 30/07/2024 | IGOV On 08-May-25 | | | Index Future | 381.93 | 382.0090 | 381.9330 | 382.0090 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | IGOV On 07-August-25 | | | Index Future | 389.80 | 389.8740 | 389.7980 | 389.8740 | 0.00 |
| 30/07/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 30/07/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 30/07/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 30/07/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 30/07/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 30/07/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 30/07/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 30/07/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 30/07/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 30/07/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 30/07/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 30/07/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 30/07/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 30/07/2024 | JBAF On 17-July-24 | | | Jibar Tradeable Future | 8.33 | 8.3250 | 91.6750 | 8.3250 | 0.00 |
| 30/07/2024 | JBAF On 21-August-24 | | | Jibar Tradeable Future | 8.33 | 91.6750 | 91.6750 | 91.6750 | 0.00 |
| 30/07/2024 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.34 | 91.6650 | 91.6650 | 91.6650 | 0.00 |
| 30/07/2024 | JBAF On 16-October-24 | | | Jibar Tradeable Future | 8.33 | 91.6700 | 91.6700 | 91.6700 | 0.00 |
| 30/07/2024 | JBAF On 20-November-24 | | | Jibar Tradeable Future | 8.36 | 91.6400 | 91.6400 | 91.6400 | 0.00 |
| 30/07/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.36 | 91.6430 | 91.6430 | 91.6430 | 0.00 |
| 30/07/2024 | JBAF On 15-January-25 | | | Jibar Tradeable Future | 8.38 | 91.6230 | 91.6230 | 91.6230 | 0.00 |
| 30/07/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.37 | 91.6330 | 91.6330 | 91.6330 | 0.00 |
| 30/07/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.30 | 91.7050 | 91.7050 | 91.7050 | 0.00 |
| 30/07/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.34 | 91.6600 | 91.6600 | 91.6600 | 0.00 |
| 30/07/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 30/07/2024 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 30/07/2024 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 91.6000 | 91.6000 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | | | Bond Future | 11.00 | 90.8501 | 90.7432 | 90.8501 | 26,317.00 |
| 30/07/2024 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 4328 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 4380 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 4276 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 11.65 | Call | Bond Future | 3541 | 4 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | R035 On 01-August-24 | 13.23 | Call | Bond Future | 11338 | 11 | 11 | 11 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 13.20 | Call | Bond Future | 11200 | 11 | 11 | 11 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 12.45 | Call | Bond Future | 7623 | 8 | 8 | 8 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 12.50 | Call | Bond Future | 7869 | 8 | 8 | 8 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 12.20 | Call | Bond Future | 6378 | 6 | 6 | 6 | 5,100.00 |
| 30/07/2024 | R035 On 01-August-24 | 13.08 | Call | Bond Future | 10643 | 11 | 11 | 11 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 13.05 | Call | Bond Future | 10503 | 11 | 11 | 11 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 13.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 30/07/2024 | R035 On 01-August-24 | 13.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 8,650.00 |
| 30/07/2024 | R035 On 01-August-24 | 12.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 12.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 12.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 13.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 8,000.00 |
| 30/07/2024 | R035 On 01-August-24 | 13.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 11.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 9,500.00 |
| 30/07/2024 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R035 On 07-November-24 | | | Bond Future | 11.10 | 88.4417 | 88.3323 | 88.4417 | 127,163.00 |
| 30/07/2024 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 6120 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 6077 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 6163 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | R035 On 07-November-24 | 12.20 | Call | Bond Future | 6207 | 6 | 6 | 6 | 1,000.00 |
| 30/07/2024 | R035 On 07-November-24 | 13.23 | Call | Bond Future | 10773 | 11 | 11 | 11 | 0.00 |
| 30/07/2024 | R035 On 07-November-24 | 13.23 | Put | Bond Future | 78 | 0 | 0 | 0 | 1,000.00 |
| 30/07/2024 | R035 On 07-November-24 | 12.20 | Put | Bond Future | 428 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 435 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 448 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 441 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R035 On 06-February-25 | | | Bond Future | 11.20 | 90.3217 | 90.2103 | 90.3217 | 0.00 |
| 30/07/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 7113 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 924 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R035 On 08-May-25 | | | Bond Future | 11.31 | 87.6821 | 87.5688 | 87.6821 | 0.00 |
| 30/07/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 4858 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 3847 | 4 | 4 | 4 | 400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 8151 | 8 | 8 | 8 | 0.00 |
| 30/07/2024 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 10633 | 11 | 11 | 11 | 0.00 |
| 30/07/2024 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 743 | 1 | 1 | 1 | 400.00 |
| 30/07/2024 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 1228 | 1 | 1 | 1 | 400.00 |
| 30/07/2024 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 3045 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 2416 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R035 On 07-August-25 | | | Bond Future | 11.43 | 89.4624 | 89.3471 | 89.4624 | 0.00 |
| 30/07/2024 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 8019 | 8 | 8 | 8 | 0.00 |
| 30/07/2024 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 2044 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R053 On 01-August-24 | | | Bond Future | 11.61 | 104.7407 | 104.1645 | 104.7407 | 0.00 |
| 30/07/2024 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 11433 | 12 | 11 | 12 | 0.00 |
| 30/07/2024 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 11300 | 12 | 11 | 12 | 0.00 |
| 30/07/2024 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 11367 | 12 | 11 | 12 | 0.00 |
| 30/07/2024 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R053 On 07-November-24 | | | Bond Future | 11.70 | 101.2968 | 100.7073 | 101.2968 | 3,638.00 |
| 30/07/2024 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 8986 | 10 | 9 | 10 | 0.00 |
| 30/07/2024 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 9046 | 10 | 9 | 10 | 0.00 |
| 30/07/2024 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 8926 | 9 | 9 | 9 | 0.00 |
| 30/07/2024 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 721 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 702 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 711 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R053 On 06-February-25 | | | Bond Future | 11.80 | 103.4493 | 102.8476 | 103.4493 | 0.00 |
| 30/07/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 10051 | 11 | 10 | 11 | 0.00 |
| 30/07/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 1583 | 1 | 2 | 1 | 0.00 |
| 30/07/2024 | R053 On 08-May-25 | | | Bond Future | 11.90 | 99.7251 | 99.1114 | 99.7251 | 0.00 |
| 30/07/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 8703 | 9 | 9 | 9 | 0.00 |
| 30/07/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 3159 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | R053 On 07-August-25 | | | Bond Future | 12.01 | 101.7474 | 101.1217 | 101.7474 | 0.00 |
| 30/07/2024 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 11245 | 12 | 11 | 12 | 0.00 |
| 30/07/2024 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 2958 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | R186 On 01-August-24 | | | Bond Future | 8.39 | 105.7834 | 105.7608 | 105.7834 | 68,896.00 |
| 30/07/2024 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 653 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 632 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 675 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R186 On 07-November-24 | | | Bond Future | 8.34 | 108.2352 | 108.2121 | 108.2352 | 123,477.00 |
| 30/07/2024 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1689 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1673 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1706 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 142 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R186 On 06-February-25 | | | Bond Future | 8.30 | 105.2216 | 105.1984 | 105.2216 | 0.00 |
| 30/07/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1592 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R186 On 08-May-25 | | | Bond Future | 8.28 | 107.4044 | 107.3813 | 107.4044 | 0.00 |
| 30/07/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 933 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 649 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R186 On 07-August-25 | | | Bond Future | 8.29 | 104.2727 | 104.2496 | 104.2727 | 0.00 |
| 30/07/2024 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 1926 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1470 | 1 | 1 | 1 | 1,983.00 |
| 30/07/2024 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2548 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 73 | 0 | 0 | 0 | 1,983.00 |
| 30/07/2024 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 163 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R202 On 01-August-24 | | | Bond Future | 261.90 | 261.7102 | 261.9014 | 261.7102 | 435.00 |
| 30/07/2024 | R202 On 07-November-24 | | | Bond Future | 268.04 | 267.8463 | 268.0421 | 267.8463 | 1,076.00 |
| 30/07/2024 | R202 On 06-February-25 | | | Bond Future | 268.60 | 268.4014 | 268.6030 | 268.4014 | 0.00 |
| 30/07/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 1813 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R202 On 08-May-25 | | | Bond Future | 274.24 | 274.0363 | 274.2433 | 274.0363 | 0.00 |
| 30/07/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 1933 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R202 On 07-August-25 | | | Bond Future | 274.58 | 274.3612 | 274.5751 | 274.3612 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 2975 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R209 On 01-August-24 | | | Bond Future | 11.10 | 71.0390 | 70.8679 | 71.0390 | 4,689.00 |
| 30/07/2024 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 3320 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 3366 | 4 | 3 | 4 | 0.00 |
| 30/07/2024 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 3273 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R209 On 07-November-24 | | | Bond Future | 11.19 | 69.5288 | 69.3537 | 69.5288 | 15,780.00 |
| 30/07/2024 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 5250 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 5289 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 5212 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 435 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 422 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 429 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R209 On 06-February-25 | | | Bond Future | 11.28 | 71.0064 | 70.8279 | 71.0064 | 0.00 |
| 30/07/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 6188 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 868 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R209 On 08-May-25 | | | Bond Future | 11.38 | 69.3239 | 69.1420 | 69.3239 | 0.00 |
| 30/07/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 4555 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 2192 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R209 On 07-August-25 | | | Bond Future | 11.49 | 70.7310 | 70.5457 | 70.7310 | 0.00 |
| 30/07/2024 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 7144 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R210 On 01-August-24 | | | Bond Future | 238.01 | 237.8223 | 238.0123 | 237.8223 | 842.00 |
| 30/07/2024 | R210 On 07-November-24 | | | Bond Future | 240.26 | 240.0669 | 240.2614 | 240.0669 | 1,379.00 |
| 30/07/2024 | R210 On 06-February-25 | | | Bond Future | 245.43 | 245.2274 | 245.4271 | 245.2274 | 0.00 |
| 30/07/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 5817 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R210 On 08-May-25 | | | Bond Future | 247.18 | 246.9771 | 247.1824 | 246.9771 | 0.00 |
| 30/07/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 848 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R210 On 07-August-25 | | | Bond Future | 252.27 | 252.0549 | 252.2654 | 252.0549 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 3825 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R213 On 01-August-24 | | | Bond Future | 9.94 | 89.0886 | 89.0697 | 89.0886 | 23,842.00 |
| 30/07/2024 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 3891 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 3850 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 3932 | 4 | 4 | 4 | 0.00 |
| 30/07/2024 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R213 On 07-November-24 | | | Bond Future | 10.01 | 87.5931 | 87.5738 | 87.5931 | 75,279.00 |
| 30/07/2024 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 5123 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 5088 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 5158 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 234 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 242 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 238 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R213 On 06-February-25 | | | Bond Future | 10.09 | 89.4551 | 89.4357 | 89.4551 | 0.00 |
| 30/07/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 5474 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 535 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R213 On 08-May-25 | | | Bond Future | 10.18 | 87.7516 | 87.7322 | 87.7516 | 0.00 |
| 30/07/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 3197 | 3 | 3 | 3 | 0.00 |
| 30/07/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 1855 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R213 On 07-August-25 | | | Bond Future | 10.28 | 89.5343 | 89.5150 | 89.5343 | 0.00 |
| 30/07/2024 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 6270 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 1222 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R214 On 01-August-24 | | | Bond Future | 11.48 | 66.5111 | 66.2269 | 66.5111 | 6,879.00 |
| 30/07/2024 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 3437 | 4 | 3 | 4 | 0.00 |
| 30/07/2024 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 3485 | 4 | 3 | 4 | 0.00 |
| 30/07/2024 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 3389 | 4 | 3 | 4 | 0.00 |
| 30/07/2024 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R214 On 07-November-24 | | | Bond Future | 11.57 | 64.7466 | 64.4558 | 64.7466 | 21,337.00 |
| 30/07/2024 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 5463 | 6 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 5502 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 5424 | 6 | 5 | 6 | 0.00 |
| 30/07/2024 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 444 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R214 On 06-February-25 | | | Bond Future | 11.67 | 66.1228 | 65.8262 | 66.1228 | 0.00 |
| 30/07/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 6004 | 6 | 6 | 6 | 0.00 |
| 30/07/2024 | R214 On 06-February-25 | 11.75 | Call | Bond Future | 2874 | 3 | 3 | 3 | 554.00 |
| 30/07/2024 | R214 On 06-February-25 | 12.25 | Call | Bond Future | 4421 | 5 | 4 | 5 | 554.00 |
| 30/07/2024 | R214 On 06-February-25 | 13.63 | Call | Bond Future | 9317 | 10 | 9 | 10 | 0.00 |
| 30/07/2024 | R214 On 06-February-25 | 13.63 | Put | Bond Future | 420 | 0 | 0 | 0 | 554.00 |
| 30/07/2024 | R214 On 06-February-25 | 12.25 | Put | Bond Future | 1558 | 1 | 2 | 1 | 0.00 |
| 30/07/2024 | R214 On 06-February-25 | 11.75 | Put | Bond Future | 2456 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 1018 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R214 On 08-May-25 | | | Bond Future | 11.76 | 64.1890 | 63.8865 | 64.1890 | 0.00 |
| 30/07/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 5167 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 2095 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R214 On 07-August-25 | | | Bond Future | 11.87 | 65.4923 | 65.1839 | 65.4923 | 0.00 |
| 30/07/2024 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 7191 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 2094 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R248 On 01-August-24 | | | Bond Future | 11.58 | 81.4442 | 81.0284 | 81.4442 | 24,851.00 |
| 30/07/2024 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 4448 | 5 | 4 | 5 | 0.00 |
| 30/07/2024 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 4506 | 5 | 5 | 5 | 0.00 |
| 30/07/2024 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 4390 | 5 | 4 | 5 | 0.00 |
| 30/07/2024 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2024 | R248 On 07-November-24 | | | Bond Future | 11.68 | 78.8814 | 78.4560 | 78.8814 | 250,266.00 |
| 30/07/2024 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 7072 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 7119 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 7025 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 526 | 0 | 1 | 0 | 0.00 |
| 30/07/2024 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 512 | 0 | 1 | 0 | 0.00 |
| 30/07/2024 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 519 | 0 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2024 | R248 On 06-February-25 | | | Bond Future | 11.77 | 80.5581 | 80.1239 | 80.5581 | 10,000.00 |
| 30/07/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 6942 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 1434 | 1 | 1 | 1 | 0.00 |
| 30/07/2024 | R248 On 08-May-25 | | | Bond Future | 11.87 | 77.7792 | 77.3364 | 77.7792 | 0.00 |
| 30/07/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 6640 | 7 | 7 | 7 | 0.00 |
| 30/07/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 2360 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | R248 On 07-August-25 | | | Bond Future | 11.98 | 79.3579 | 78.9065 | 79.3579 | 0.00 |
| 30/07/2024 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 9179 | 10 | 9 | 10 | 0.00 |
| 30/07/2024 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 2307 | 2 | 2 | 2 | 0.00 |
| 30/07/2024 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 30/07/2024 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |