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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For August 2024

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2025 On 07-November-24 |        |              | Bond Future        | 185.6017  | 185.4985                      | 185.6017  | 185.4985                        | 9,245         |
| 08/08/2024 | 2029 On 07-November-24 |        |              | Bond Future        | 132.9310  | 132.9959                      | 132.9310  | 132.9959                        | 8,202         |
| 08/08/2024 | 2029 On 06-February-25 |        |              | Bond Future        | 135.7764  | 135.8422                      | 135.7764  | 135.8422                        | 0             |
| 08/08/2024 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 3376.4200 | 3442.1500                     | 3.3764    | 3.4422                          | 0             |
| 08/08/2024 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2029 On 08-May-25      |        |              | Bond Future        | 137.2136  | 137.2803                      | 137.2136  | 137.2803                        | 0             |
| 08/08/2024 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future        | 636.4400  | 569.7100                      | 0.6364    | 0.5697                          | 0             |
| 08/08/2024 | 2029 On 07-August-25   |        |              | Bond Future        | 140.0535  | 140.1211                      | 140.0535  | 140.1211                        | 0             |
| 08/08/2024 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 2643.5200 | 2711.0600                     | 2.6435    | 2.7111                          | 0             |
| 08/08/2024 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | 2029 On 06-November-25 |        |              | Bond Future | 141.4240  | 141.4927                      | 141.4240  | 141.4927                        | 0             |
| 08/08/2024 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future | 1633.9700 | 1702.6700                     | 1.6340    | 1.7027                          | 0             |
| 08/08/2024 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2030 On 07-November-24 |        |              | Bond Future | 9.4079    | 9.3924                        | 96.5366   | 96.5970                         | 170,651       |
| 08/08/2024 | 2030 On 07-November-24 | 10.21  | Call         | Bond Future | 3429.7900 | 3484.3100                     | 3.4298    | 3.4843                          | 600           |
| 08/08/2024 | 2030 On 07-November-24 | 10.21  | Put          | Bond Future | 358.6200  | 352.7500                      | 0.3586    | 0.3528                          | 0             |
| 08/08/2024 | 2030 On 07-November-24 | 10.71  | Call         | Bond Future | 5069.0500 | 5127.5300                     | 5.0691    | 5.1275                          | 600           |
| 08/08/2024 | 2030 On 07-November-24 | 10.71  | Put          | Bond Future | 145.9400  | 144.0300                      | 0.1459    | 0.1440                          | 0             |
| 08/08/2024 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 5170.7600 | 5229.3700                     | 5.1708    | 5.2294                          | 0             |
| 08/08/2024 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 138.0200  | 136.2400                      | 0.1380    | 0.1362                          | 0             |
| 08/08/2024 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 5204.7200 | 5263.3800                     | 5.2047    | 5.2634                          | 0             |
| 08/08/2024 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 135.4700  | 133.7400                      | 0.1355    | 0.1337                          | 0             |
| 08/08/2024 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 5238.7000 | 5297.4000                     | 5.2387    | 5.2974                          | 0             |
| 08/08/2024 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 132.9700  | 131.2800                      | 0.1330    | 0.1313                          | 0             |
| 08/08/2024 | 2030 On 07-November-24 | 11.91  | Call         | Bond Future | 9189.8100 | 9250.2000                     | 9.1898    | 9.2502                          | 0             |
| 08/08/2024 | 2030 On 07-November-24 | 11.91  | Put          | Bond Future | 8.6700    | 8.6700                        | 0.0087    | 0.0087                          | 600           |
| 08/08/2024 | 2030 On 06-February-25 |        |              | Bond Future | 9.4557    | 9.4394                        | 94.5697   | 94.6310                         | 0             |
| 08/08/2024 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 4935.6700 | 4989.9400                     | 4.9357    | 4.9899                          | 0             |
| 08/08/2024 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 471.9900  | 464.9700                      | 0.4720    | 0.4650                          | 0             |
| 08/08/2024 | 2030 On 08-May-25      |        |              | Bond Future | 9.5254    | 9.5081                        | 96.5406   | 96.6027                         | 0             |
| 08/08/2024 | 2030 On 08-May-25      | 9.93   | Call         | Bond Future | 2970.6600 | 3012.8600                     | 2.9707    | 3.0129                          | 0             |
| 08/08/2024 | 2030 On 08-May-25      | 9.93   | Put          | Bond Future | 1527.6100 | 1507.6700                     | 1.5276    | 1.5077                          | 0             |
| 08/08/2024 | 2030 On 08-May-25      | 10.31  | Call         | Bond Future | 3896.5900 | 3943.7900                     | 3.8966    | 3.9438                          | 1,640         |
| 08/08/2024 | 2030 On 08-May-25      | 10.31  | Put          | Bond Future | 1122.9500 | 1108.0100                     | 1.1230    | 1.1080                          | 0             |
| 08/08/2024 | 2030 On 08-May-25      | 10.69  | Call         | Bond Future | 4902.4600 | 4953.6100                     | 4.9025    | 4.9536                          | 2,280         |
| 08/08/2024 | 2030 On 08-May-25      | 10.69  | Put          | Bond Future | 821.6400  | 810.6500                      | 0.8216    | 0.8107                          | 0             |
| 08/08/2024 | 2030 On 08-May-25      | 11.86  | Call         | Bond Future | 8241.0900 | 8299.5100                     | 8.2411    | 8.2995                          | 0             |
| 08/08/2024 | 2030 On 08-May-25      | 11.86  | Put          | Bond Future | 277.7200  | 274.0000                      | 0.2777    | 0.2740                          | 1,640         |
| 08/08/2024 | 2030 On 08-May-25      | 12.28  | Call         | Bond Future | 9471.7400 | 9531.6200                     | 9.4717    | 9.5316                          | 0             |
| 08/08/2024 | 2030 On 08-May-25      | 12.28  | Put          | Bond Future | 165.2200  | 162.9600                      | 0.1652    | 0.1630                          | 2,280         |
| 08/08/2024 | 2030 On 07-August-25   |        |              | Bond Future | 9.6137    | 9.5954                        | 94.5043   | 94.5673                         | 0             |
| 08/08/2024 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 4273.2200 | 4319.8400                     | 4.2732    | 4.3198                          | 1,054         |
| 08/08/2024 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 1353.1800 | 1336.7800                     | 1.3532    | 1.3368                          | 0             |
| 08/08/2024 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 5866.5800 | 5918.6900                     | 5.8666    | 5.9187                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 892.8300   | 881.9200                      | 0.8928    | 0.8819                          | 0             |
| 08/08/2024 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 8535.4700  | 8593.4800                     | 8.5355    | 8.5935                          | 0             |
| 08/08/2024 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 386.8900   | 381.8800                      | 0.3869    | 0.3819                          | 1,054         |
| 08/08/2024 | 2030 On 06-November-25 |        |              | Bond Future | 9.7184     | 9.6990                        | 96.3806   | 96.4444                         | 0             |
| 08/08/2024 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 2172.3400  | 2205.4300                     | 2.1723    | 2.2054                          | 0             |
| 08/08/2024 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 2758.8400  | 2728.1600                     | 2.7588    | 2.7282                          | 0             |
| 08/08/2024 | 2032 On 07-November-24 |        |              | Bond Future | 10.2204    | 10.2264                       | 90.9141   | 90.8855                         | 105,001       |
| 08/08/2024 | 2032 On 07-November-24 | 10.60  | Call         | Bond Future | 2727.6100  | 2716.8800                     | 2.7276    | 2.7169                          | 0             |
| 08/08/2024 | 2032 On 07-November-24 | 10.60  | Put          | Bond Future | 941.8900   | 959.7800                      | 0.9419    | 0.9598                          | 200           |
| 08/08/2024 | 2032 On 07-November-24 | 11.11  | Call         | Bond Future | 4531.4900  | 4514.0300                     | 4.5315    | 4.5140                          | 600           |
| 08/08/2024 | 2032 On 07-November-24 | 11.11  | Put          | Bond Future | 417.6100   | 428.7700                      | 0.4176    | 0.4288                          | 0             |
| 08/08/2024 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 5936.5500  | 5915.3600                     | 5.9366    | 5.9154                          | 0             |
| 08/08/2024 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 226.6200   | 234.0500                      | 0.2266    | 0.2341                          | 0             |
| 08/08/2024 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 5976.3900  | 5955.1100                     | 5.9764    | 5.9551                          | 0             |
| 08/08/2024 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 222.6700   | 230.0100                      | 0.2227    | 0.2300                          | 0             |
| 08/08/2024 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 6016.3200  | 5994.9600                     | 6.0163    | 5.9950                          | 0             |
| 08/08/2024 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 218.8500   | 226.1100                      | 0.2189    | 0.2261                          | 0             |
| 08/08/2024 | 2032 On 07-November-24 | 11.61  | Call         | Bond Future | 6497.8500  | 6475.4900                     | 6.4979    | 6.4755                          | 600           |
| 08/08/2024 | 2032 On 07-November-24 | 11.61  | Put          | Bond Future | 177.5600   | 183.8200                      | 0.1776    | 0.1838                          | 0             |
| 08/08/2024 | 2032 On 07-November-24 | 11.64  | Call         | Bond Future | 6618.7700  | 6596.1800                     | 6.6188    | 6.5962                          | 1,615         |
| 08/08/2024 | 2032 On 07-November-24 | 11.64  | Put          | Bond Future | 168.4300   | 174.4600                      | 0.1684    | 0.1745                          | 0             |
| 08/08/2024 | 2032 On 07-November-24 | 12.95  | Call         | Bond Future | 11890.4500 | 11862.3500                    | 11.8905   | 11.8624                         | 0             |
| 08/08/2024 | 2032 On 07-November-24 | 12.95  | Put          | Bond Future | 7.4000     | 7.9200                        | 0.0074    | 0.0079                          | 600           |
| 08/08/2024 | 2032 On 07-November-24 | 13.36  | Call         | Bond Future | 13490.7600 | 13462.3200                    | 13.4908   | 13.4623                         | 0             |
| 08/08/2024 | 2032 On 07-November-24 | 13.36  | Put          | Bond Future | 2.0900     | 2.2700                        | 0.0021    | 0.0023                          | 1,615         |
| 08/08/2024 | 2032 On 06-February-25 |        |              | Bond Future | 10.3000    | 10.3064                       | 92.8378   | 92.8081                         | 0             |
| 08/08/2024 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 6847.0700  | 6826.3900                     | 6.8471    | 6.8264                          | 0             |
| 08/08/2024 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 557.1100   | 566.1100                      | 0.5571    | 0.5661                          | 0             |
| 08/08/2024 | 2032 On 08-May-25      |        |              | Bond Future | 10.3909    | 10.3977                       | 90.6074   | 90.5767                         | 0             |
| 08/08/2024 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 4204.9100  | 4190.3800                     | 4.2049    | 4.1904                          | 0             |
| 08/08/2024 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 1902.3600  | 1918.5300                     | 1.9024    | 1.9185                          | 0             |
| 08/08/2024 | 2032 On 07-August-25   |        |              | Bond Future | 10.4955    | 10.5028                       | 92.4590   | 92.4272                         | 0             |
| 08/08/2024 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 7650.4900  | 7629.9800                     | 7.6505    | 7.6300                          | 0             |
| 08/08/2024 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 1322.8900  | 1334.1000                     | 1.3229    | 1.3341                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | 2032 On 06-November-25 |        |              | Bond Future | 10.6225   | 10.6303                       | 90.1326   | 90.0998                         | 0             |
| 08/08/2024 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 3114.1900 | 3102.2900                     | 3.1142    | 3.1023                          | 0             |
| 08/08/2024 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 3977.4800 | 3998.4100                     | 3.9775    | 3.9984                          | 0             |
| 08/08/2024 | 2033 On 07-November-24 |        |              | Bond Future | 126.6887  | 126.5007                      | 126.6887  | 126.5007                        | 6,936         |
| 08/08/2024 | 2033 On 06-February-25 |        |              | Bond Future | 129.4007  | 129.2082                      | 129.4007  | 129.2082                        | 0             |
| 08/08/2024 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 4460.6800 | 4268.1500                     | 4.4607    | 4.2682                          | 0             |
| 08/08/2024 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2033 On 08-May-25      |        |              | Bond Future | 130.6033  | 130.4064                      | 130.6033  | 130.4064                        | 0             |
| 08/08/2024 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 16.7200   | 213.6400                      | 0.0167    | 0.2136                          | 0             |
| 08/08/2024 | 2033 On 07-August-25   |        |              | Bond Future | 133.3067  | 133.1051                      | 133.3067  | 133.1051                        | 0             |
| 08/08/2024 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 4656.7100 | 4455.1000                     | 4.6567    | 4.4551                          | 0             |
| 08/08/2024 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2033 On 06-November-25 |        |              | Bond Future | 134.4389  | 134.2330                      | 134.4389  | 134.2330                        | 0             |
| 08/08/2024 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 1298.8800 | 1093.0400                     | 1.2989    | 1.0930                          | 0             |
| 08/08/2024 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2037 On 07-November-24 |        |              | Bond Future | 11.3499   | 11.3872                       | 83.7813   | 83.5712                         | 185,954       |
| 08/08/2024 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 6835.8600 | 6657.8700                     | 6.8359    | 6.6579                          | 0             |
| 08/08/2024 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 347.9000  | 379.9600                      | 0.3479    | 0.3800                          | 0             |
| 08/08/2024 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 6880.5800 | 6702.2000                     | 6.8806    | 6.7022                          | 0             |
| 08/08/2024 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 342.5700  | 374.2400                      | 0.3426    | 0.3742                          | 0             |
| 08/08/2024 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 6925.3400 | 6746.5600                     | 6.9253    | 6.7466                          | 0             |
| 08/08/2024 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 337.3200  | 368.5900                      | 0.3373    | 0.3686                          | 0             |
| 08/08/2024 | 2037 On 06-February-25 |        |              | Bond Future | 11.4481   | 11.4869                       | 81.2937   | 81.0789                         | 0             |
| 08/08/2024 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 7647.9700 | 7477.8200                     | 7.6480    | 7.4778                          | 0             |
| 08/08/2024 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 814.9600  | 859.6400                      | 0.8150    | 0.8596                          | 0             |
| 08/08/2024 | 2037 On 08-May-25      |        |              | Bond Future | 11.5601   | 11.6006                       | 82.9873   | 82.7676                         | 3,975         |
| 08/08/2024 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 5799.4000 | 5658.7200                     | 5.7994    | 5.6587                          | 0             |
| 08/08/2024 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 2163.9000 | 2242.9200                     | 2.1639    | 2.2429                          | 0             |
| 08/08/2024 | 2037 On 08-May-25      | 12.55  | Call         | Bond Future | 6884.3800 | 6731.5300                     | 6.8844    | 6.7315                          | 15,000        |
| 08/08/2024 | 2037 On 08-May-25      | 12.55  | Put          | Bond Future | 1740.3900 | 1807.2400                     | 1.7404    | 1.8072                          | 0             |
| 08/08/2024 | 2037 On 08-May-25      | 13.30  | Call         | Bond Future | 9744.2600 | 9567.6500                     | 9.7443    | 9.5677                          | 7,500         |
| 08/08/2024 | 2037 On 08-May-25      | 13.30  | Put          | Bond Future | 1009.6100 | 1052.7000                     | 1.0096    | 1.0527                          | 0             |

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| 08/08/2024 | 2037 On 08-May-25      | 13.35  | Call         | Bond Future | 9939.1300 | 9761.2400                     | 9.9391    | 9.7612                          | 7,500         |
| 08/08/2024 | 2037 On 08-May-25      | 13.35  | Put          | Bond Future | 973.9200  | 1015.7300                     | 0.9739    | 1.0157                          | 0             |
| 08/08/2024 | 2037 On 07-August-25   |        |              | Bond Future | 11.6853   | 11.7275                       | 80.4224   | 80.1979                         | 0             |
| 08/08/2024 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 8716.5400 | 8556.4100                     | 8.7165    | 8.5564                          | 0             |
| 08/08/2024 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 2066.6700 | 2131.0600                     | 2.0667    | 2.1311                          | 0             |
| 08/08/2024 | 2037 On 06-November-25 |        |              | Bond Future | 11.8176   | 11.8615                       | 82.0170   | 81.7876                         | 0             |
| 08/08/2024 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 4183.6200 | 4076.1500                     | 4.1836    | 4.0762                          | 0             |
| 08/08/2024 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 5173.3100 | 5295.2600                     | 5.1733    | 5.2953                          | 0             |
| 08/08/2024 | 2038 On 07-November-24 |        |              | Bond Future | 138.4382  | 138.6737                      | 138.4382  | 138.6737                        | 3,218         |
| 08/08/2024 | 2038 On 06-February-25 |        |              | Bond Future | 139.2913  | 139.5312                      | 139.2913  | 139.5312                        | 0             |
| 08/08/2024 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 4061.2800 | 4301.2100                     | 4.0613    | 4.3012                          | 0             |
| 08/08/2024 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2038 On 08-May-25      |        |              | Bond Future | 142.2287  | 142.4732                      | 142.2287  | 142.4732                        | 0             |
| 08/08/2024 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 2548.7200 | 2793.1900                     | 2.5487    | 2.7932                          | 0             |
| 08/08/2024 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2038 On 07-August-25   |        |              | Bond Future | 143.0209  | 143.2703                      | 143.0209  | 143.2703                        | 0             |
| 08/08/2024 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 3460.8600 | 3710.3100                     | 3.4609    | 3.7103                          | 0             |
| 08/08/2024 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2038 On 06-November-25 |        |              | Bond Future | 145.9001  | 146.1539                      | 145.9001  | 146.1539                        | 0             |
| 08/08/2024 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 2020.1400 | 2273.9100                     | 2.0201    | 2.2739                          | 0             |
| 08/08/2024 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2040 On 07-November-24 |        |              | Bond Future | 11.6023   | 11.6344                       | 84.1147   | 83.9203                         | 113,938       |
| 08/08/2024 | 2040 On 07-November-24 | 12.10  | Call         | Bond Future | 4038.9000 | 3913.4200                     | 4.0389    | 3.9134                          | 640           |
| 08/08/2024 | 2040 On 07-November-24 | 12.10  | Put          | Bond Future | 1102.4800 | 1171.3300                     | 1.1025    | 1.1713                          | 0             |
| 08/08/2024 | 2040 On 07-November-24 | 12.60  | Call         | Bond Future | 6256.5700 | 6102.2500                     | 6.2566    | 6.1023                          | 0             |
| 08/08/2024 | 2040 On 07-November-24 | 12.60  | Put          | Bond Future | 530.5300  | 570.5400                      | 0.5305    | 0.5705                          | 640           |
| 08/08/2024 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 7379.7800 | 7215.5400                     | 7.3798    | 7.2155                          | 0             |
| 08/08/2024 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 368.7200  | 398.8100                      | 0.3687    | 0.3988                          | 0             |
| 08/08/2024 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 7427.0200 | 7262.4200                     | 7.4270    | 7.2624                          | 0             |
| 08/08/2024 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 363.1500  | 392.8800                      | 0.3632    | 0.3929                          | 0             |
| 08/08/2024 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 7474.2800 | 7309.3200                     | 7.4743    | 7.3093                          | 0             |
| 08/08/2024 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 357.6600  | 387.0300                      | 0.3577    | 0.3870                          | 0             |
| 08/08/2024 | 2040 On 07-November-24 | 13.15  | Call         | Bond Future | 8850.7500 | 8676.9400                     | 8.8508    | 8.6769                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | 2040 On 07-November-24 | 13.15  | Put          | Bond Future | 229.3800   | 249.9000                      | 0.2294    | 0.2499                          | 640           |
| 08/08/2024 | 2040 On 06-February-25 |        |              | Bond Future | 11.7021    | 11.7355                       | 81.3835   | 81.1847                         | 14            |
| 08/08/2024 | 2040 On 06-February-25 | 11.00  | Call         | Bond Future | 1294.1300  | 1243.1900                     | 1.2941    | 1.2432                          | 780           |
| 08/08/2024 | 2040 On 06-February-25 | 11.00  | Put          | Bond Future | 5655.4100  | 5803.2600                     | 5.6554    | 5.8033                          | 0             |
| 08/08/2024 | 2040 On 06-February-25 | 11.70  | Call         | Bond Future | 3119.2200  | 3025.7000                     | 3.1192    | 3.0257                          | 0             |
| 08/08/2024 | 2040 On 06-February-25 | 11.70  | Put          | Bond Future | 3131.8200  | 3237.0900                     | 3.1318    | 3.2371                          | 780           |
| 08/08/2024 | 2040 On 06-February-25 | 12.20  | Call         | Bond Future | 4889.3500  | 4767.8500                     | 4.8894    | 4.7679                          | 0             |
| 08/08/2024 | 2040 On 06-February-25 | 12.20  | Put          | Bond Future | 1997.7100  | 2075.0000                     | 1.9977    | 2.0750                          | 780           |
| 08/08/2024 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 7955.7100  | 7802.5400                     | 7.9557    | 7.8025                          | 0             |
| 08/08/2024 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 997.5600   | 1043.1800                     | 0.9976    | 1.0432                          | 0             |
| 08/08/2024 | 2040 On 08-May-25      |        |              | Bond Future | 11.8147    | 11.8494                       | 83.0788   | 82.8755                         | 3,900         |
| 08/08/2024 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 6711.9100  | 6577.4500                     | 6.7119    | 6.5775                          | 0             |
| 08/08/2024 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 2132.6200  | 2201.5000                     | 2.1326    | 2.2015                          | 0             |
| 08/08/2024 | 2040 On 08-May-25      | 12.75  | Call         | Bond Future | 7175.7700  | 7036.8900                     | 7.1758    | 7.0369                          | 15,000        |
| 08/08/2024 | 2040 On 08-May-25      | 12.75  | Put          | Bond Future | 1956.2000  | 2020.6600                     | 1.9562    | 2.0207                          | 0             |
| 08/08/2024 | 2040 On 08-May-25      | 13.43  | Call         | Bond Future | 9897.3700  | 9737.7900                     | 9.8974    | 9.7378                          | 7,500         |
| 08/08/2024 | 2040 On 08-May-25      | 13.43  | Put          | Bond Future | 1201.9300  | 1245.6900                     | 1.2019    | 1.2457                          | 0             |
| 08/08/2024 | 2040 On 08-May-25      | 13.50  | Call         | Bond Future | 10182.9400 | 10021.6300                    | 10.1829   | 10.0216                         | 7,500         |
| 08/08/2024 | 2040 On 08-May-25      | 13.50  | Put          | Bond Future | 1143.8600  | 1185.8900                     | 1.1439    | 1.1859                          | 0             |
| 08/08/2024 | 2040 On 07-August-25   |        |              | Bond Future | 11.9394    | 11.9756                       | 80.2649   | 80.0571                         | 0             |
| 08/08/2024 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 9452.4300  | 9304.1000                     | 9.4524    | 9.3041                          | 0             |
| 08/08/2024 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 2209.7300  | 2269.2600                     | 2.2097    | 2.2693                          | 0             |
| 08/08/2024 | 2040 On 06-November-25 |        |              | Bond Future | 12.0701    | 12.1077                       | 81.8558   | 81.6434                         | 0             |
| 08/08/2024 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 4403.5300  | 4305.8700                     | 4.4035    | 4.3059                          | 0             |
| 08/08/2024 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 5721.3000  | 5836.0500                     | 5.7213    | 5.8361                          | 0             |
| 08/08/2024 | 2044 On 07-November-24 |        |              | Bond Future | 11.6735    | 11.7158                       | 80.2286   | 79.9662                         | 78,970        |
| 08/08/2024 | 2044 On 07-November-24 | 12.00  | Call         | Bond Future | 3434.5900  | 3278.8600                     | 3.4346    | 3.2789                          | 0             |
| 08/08/2024 | 2044 On 07-November-24 | 12.00  | Put          | Bond Future | 1448.6900  | 1555.3100                     | 1.4487    | 1.5553                          | 13,875        |
| 08/08/2024 | 2044 On 07-November-24 | 12.25  | Call         | Bond Future | 4471.5400  | 4292.2500                     | 4.4715    | 4.2923                          | 0             |
| 08/08/2024 | 2044 On 07-November-24 | 12.25  | Put          | Bond Future | 1020.6400  | 1103.7000                     | 1.0206    | 1.1037                          | 9,540         |
| 08/08/2024 | 2044 On 07-November-24 | 12.50  | Call         | Bond Future | 5582.3200  | 5383.3900                     | 5.5823    | 5.3834                          | 0             |
| 08/08/2024 | 2044 On 07-November-24 | 12.50  | Put          | Bond Future | 712.5400   | 775.9600                      | 0.7125    | 0.7760                          | 11,405        |
| 08/08/2024 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future | 7442.9700  | 7220.4600                     | 7.4430    | 7.2205                          | 0             |
| 08/08/2024 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future | 394.5600   | 434.4000                      | 0.3946    | 0.4344                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future | 7490.2000  | 7267.2200                     | 7.4902    | 7.2672                          | 0             |
| 08/08/2024 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future | 388.7200   | 428.0900                      | 0.3887    | 0.4281                          | 0             |
| 08/08/2024 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future | 7537.4400  | 7313.9900                     | 7.5374    | 7.3140                          | 0             |
| 08/08/2024 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future | 382.9600   | 421.8600                      | 0.3830    | 0.4219                          | 0             |
| 08/08/2024 | 2044 On 06-February-25 |        |              | Bond Future | 11.7685    | 11.8125                       | 77.5405   | 77.2722                         | 0             |
| 08/08/2024 | 2044 On 06-February-25 | 12.00  | Call         | Bond Future | 3927.3100  | 3779.4500                     | 3.9273    | 3.7795                          | 449           |
| 08/08/2024 | 2044 On 06-February-25 | 12.00  | Put          | Bond Future | 2531.1900  | 2651.6100                     | 2.5312    | 2.6516                          | 0             |
| 08/08/2024 | 2044 On 06-February-25 | 12.50  | Call         | Bond Future | 5864.1600  | 5681.4300                     | 5.8642    | 5.6814                          | 449           |
| 08/08/2024 | 2044 On 06-February-25 | 12.50  | Put          | Bond Future | 1589.6400  | 1675.1900                     | 1.5896    | 1.6752                          | 0             |
| 08/08/2024 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future | 8057.2400  | 7847.2000                     | 8.0572    | 7.8472                          | 0             |
| 08/08/2024 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future | 975.8400   | 1034.0800                     | 0.9758    | 1.0341                          | 0             |
| 08/08/2024 | 2044 On 06-February-25 | 13.75  | Call         | Bond Future | 11225.3300 | 10990.2700                    | 11.2253   | 10.9903                         | 0             |
| 08/08/2024 | 2044 On 06-February-25 | 13.75  | Put          | Bond Future | 497.1400   | 530.3600                      | 0.4971    | 0.5304                          | 449           |
| 08/08/2024 | 2044 On 08-May-25      |        |              | Bond Future | 11.8750    | 11.9206                       | 79.1557   | 78.8815                         | 0             |
| 08/08/2024 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future | 6982.7300  | 6797.9000                     | 6.9827    | 6.7979                          | 0             |
| 08/08/2024 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future | 2151.8800  | 2241.2600                     | 2.1519    | 2.2413                          | 0             |
| 08/08/2024 | 2044 On 07-August-25   |        |              | Bond Future | 11.9925    | 12.0399                       | 76.3868   | 76.1067                         | 0             |
| 08/08/2024 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 9554.5500  | 9351.9600                     | 9.5546    | 9.3520                          | 0             |
| 08/08/2024 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 2205.7100  | 2283.3000                     | 2.2057    | 2.2833                          | 0             |
| 08/08/2024 | 2044 On 06-November-25 |        |              | Bond Future | 12.1149    | 12.1641                       | 77.9005   | 77.6144                         | 0             |
| 08/08/2024 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 4510.5900  | 4377.1900                     | 4.5106    | 4.3772                          | 0             |
| 08/08/2024 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 5898.8100  | 6051.5100                     | 5.8988    | 6.0515                          | 0             |
| 08/08/2024 | 2046 On 07-November-24 |        |              | Bond Future | 119.2860   | 119.4737                      | 119.2860  | 119.4737                        | 18,131        |
| 08/08/2024 | 2046 On 06-February-25 |        |              | Bond Future | 121.8393   | 122.0303                      | 121.8393  | 122.0303                        | 0             |
| 08/08/2024 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future | 7829.2900  | 8020.2900                     | 7.8293    | 8.0203                          | 0             |
| 08/08/2024 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2046 On 08-May-25      |        |              | Bond Future | 122.1666   | 122.3616                      | 122.1666  | 122.3616                        | 0             |
| 08/08/2024 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future | 196.5800   | 391.5900                      | 0.1966    | 0.3916                          | 0             |
| 08/08/2024 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2046 On 07-August-25   |        |              | Bond Future | 124.6939   | 124.8923                      | 124.6939  | 124.8923                        | 0             |
| 08/08/2024 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future | 6003.9100  | 6202.2900                     | 6.0039    | 6.2023                          | 0             |
| 08/08/2024 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2046 On 06-November-25 |        |              | Bond Future | 124.9236   | 125.1263                      | 124.9236  | 125.1263                        | 0             |
| 08/08/2024 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future        | 486.3800  | 283.7500                      | 0.4864    | 0.2838                          | 0             |
| 08/08/2024 | 2050 On 07-November-24 |        |              | Bond Future        | 120.8853  | 120.8909                      | 120.8853  | 120.8909                        | 15,424        |
| 08/08/2024 | 2050 On 06-February-25 |        |              | Bond Future        | 121.1212  | 121.1263                      | 121.1212  | 121.1263                        | 0             |
| 08/08/2024 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 5521.2100 | 5526.3200                     | 5.5212    | 5.5263                          | 0             |
| 08/08/2024 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2050 On 08-May-25      |        |              | Bond Future        | 123.6753  | 123.6802                      | 123.6753  | 123.6802                        | 0             |
| 08/08/2024 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future        | 2515.2800 | 2520.2100                     | 2.5153    | 2.5202                          | 0             |
| 08/08/2024 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2050 On 07-August-25   |        |              | Bond Future        | 123.8355  | 123.8404                      | 123.8355  | 123.8404                        | 0             |
| 08/08/2024 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 3945.4500 | 3950.3900                     | 3.9455    | 3.9504                          | 0             |
| 08/08/2024 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 2050 On 06-November-25 |        |              | Bond Future        | 126.3280  | 126.3324                      | 126.3280  | 126.3324                        | 0             |
| 08/08/2024 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 1907.9500 | 1912.4200                     | 1.9080    | 1.9124                          | 0             |
| 08/08/2024 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | AL37 On 01-August-24   |        |              | Index Future       | 1010.9660 | 1010.9660                     | 1010.9660 | 1,010.9660                      | 0             |
| 08/08/2024 | AL37 On 07-November-24 |        |              | Index Future       | 1034.2500 | 1034.7430                     | 1034.2500 | 1,034.7430                      | 0             |
| 08/08/2024 | AL37 On 06-February-25 |        |              | Index Future       | 1056.1390 | 1056.6380                     | 1056.1390 | 1,056.6380                      | 0             |
| 08/08/2024 | AL37 On 08-May-25      |        |              | Index Future       | 1078.1780 | 1078.6830                     | 1078.1780 | 1,078.6830                      | 0             |
| 08/08/2024 | AL37 On 07-August-25   |        |              | Index Future       | 1100.2660 | 1100.7770                     | 1100.2660 | 1,100.7770                      | 0             |
| 08/08/2024 | AL37 On 06-November-25 |        |              | Index Future       | 1122.2200 | 1122.7370                     | 1122.2200 | 1,122.7370                      | 0             |
| 08/08/2024 | AL7T On 01-August-24   |        |              | Index Future       | 1194.3270 | 1194.3270                     | 1194.3270 | 1,194.3270                      | 0             |
| 08/08/2024 | AL7T On 07-November-24 |        |              | Index Future       | 1222.9300 | 1221.2290                     | 1222.9300 | 1,221.2290                      | 0             |
| 08/08/2024 | AL7T On 06-February-25 |        |              | Index Future       | 1248.8130 | 1247.0700                     | 1248.8130 | 1,247.0700                      | 0             |
| 08/08/2024 | AL7T On 08-May-25      |        |              | Index Future       | 1274.8710 | 1273.0870                     | 1274.8710 | 1,273.0870                      | 0             |
| 08/08/2024 | AL7T On 07-August-25   |        |              | Index Future       | 1300.9890 | 1299.1630                     | 1300.9890 | 1,299.1630                      | 0             |
| 08/08/2024 | AL7T On 06-November-25 |        |              | Index Future       | 1326.9490 | 1325.0810                     | 1326.9490 | 1,325.0810                      | 0             |
| 08/08/2024 | ALBI On 01-August-24   |        |              | Index Future       | 1033.3530 | 1033.3530                     | 1033.3530 | 1,033.3530                      | 0             |
| 08/08/2024 | ALBI On 07-November-24 |        |              | Index Future       | 1056.9100 | 1055.4610                     | 1056.9100 | 1,055.4610                      | 122           |



| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | ALBI On 06-February-25 |        |              | Index Future       | 1079.2790 | 1077.7940                     | 1079.2790 | 1,077.7940                      | 0             |
| 08/08/2024 | ALBI On 08-May-25      |        |              | Index Future       | 1101.8000 | 1100.2800                     | 1101.8000 | 1,100.2800                      | 0             |
| 08/08/2024 | ALBI On 07-August-25   |        |              | Index Future       | 1124.3720 | 1122.8160                     | 1124.3720 | 1,122.8160                      | 0             |
| 08/08/2024 | ALBI On 06-November-25 |        |              | Index Future       | 1146.8080 | 1145.2160                     | 1146.8080 | 1,145.2160                      | 0             |
| 08/08/2024 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C025 On 31-January-25  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C038 On 31-January-38  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C040 On 06-October-15  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 08/08/2024 | C040 On 31-January-40  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C044 On 31-January-44  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C048 On 28-February-48 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C050 On 31-December-50 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C186 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C202 On 07-December-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C209 On 31-March-36    |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 08/08/2024 | C210 On 31-March-28    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C213 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C214 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C253 On 31-March-53    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C219 On 31-March-29    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C303 On 14-August-15   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 08/08/2024 | C303 On 28-February-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | ES33 On 07-November-24  |        |              | Bond Future        | 11.7090   | 11.7051                       | 78.3783   | 78.3962                         | 0             |
| 08/08/2024 | ES33 On 06-February-25  |        |              | Bond Future        | 11.8420   | 11.8380                       | 80.0556   | 80.0736                         | 0             |
| 08/08/2024 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 6324.0200 | 6341.9800                     | 6.3240    | 6.3420                          | 0             |
| 08/08/2024 | ES33 On 06-February-25  | 13.34  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | ES33 On 08-May-25       |        |              | Bond Future        | 11.9831   | 11.9790                       | 77.9410   | 77.9590                         | 0             |
| 08/08/2024 | ES33 On 08-May-25       | 12.73  | Call         | Bond Future        | 3169.0400 | 3187.0100                     | 3.1690    | 3.1870                          | 0             |
| 08/08/2024 | ES33 On 08-May-25       | 12.73  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | ES33 On 07-August-25    |        |              | Bond Future        | 12.1387   | 12.1345                       | 79.5511   | 79.5691                         | 0             |
| 08/08/2024 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 5746.5100 | 5764.4600                     | 5.7465    | 5.7645                          | 0             |
| 08/08/2024 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | ES33 On 06-November-25  |        |              | Bond Future        | 12.3208   | 12.3164                       | 77.3496   | 77.3675                         | 0             |
| 08/08/2024 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 1300.6200 | 1282.6900                     | 1.3006    | 1.2827                          | 0             |
| 08/08/2024 | ES42 On 07-November-24  |        |              | Bond Future        | 12.1007   | 12.1122                       | 74.4830   | 74.4174                         | 0             |
| 08/08/2024 | ES42 On 06-February-25  |        |              | Bond Future        | 12.2119   | 12.2239                       | 76.0761   | 76.0087                         | 0             |
| 08/08/2024 | ES42 On 06-February-25  | 13.71  | Call         | Bond Future        | 7682.5800 | 7615.2400                     | 7.6826    | 7.6152                          | 0             |
| 08/08/2024 | ES42 On 06-February-25  | 13.71  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | ES42 On 08-May-25       |        |              | Bond Future        | 12.3337   | 12.3462                       | 73.4115   | 73.3424                         | 0             |
| 08/08/2024 | ES42 On 08-May-25       | 13.25  | Call         | Bond Future        | 4780.6000 | 4711.4900                     | 4.7806    | 4.7115                          | 0             |
| 08/08/2024 | ES42 On 08-May-25       | 13.25  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | ES42 On 07-August-25    |        |              | Bond Future        | 12.4626   | 12.4757                       | 74.9256   | 74.8548                         | 0             |
| 08/08/2024 | ES42 On 07-August-25    | 13.79  | Call         | Bond Future        | 6653.4600 | 6582.6100                     | 6.6535    | 6.5826                          | 0             |

| Date       | Contract Details       | Strike   | Call/<br>Put | Product            | MTM Yield   | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|----------|--------------|--------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | ES42 On 07-August-25   | 13.79    | Put          | Bond Future        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | ES42 On 06-November-25 |          |              | Bond Future        | 12.6079     | 12.6216                       | 72.1627   | 72.0900                         | 0             |
| 08/08/2024 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future        | 1171.1700   | 1243.8700                     | 1.1712    | 1.2439                          | 0             |
| 08/08/2024 | GOVI On 01-August-24   |          |              | GOVI               | 1017.7600   | 1017.7600                     | 1017.7600 | 1,017.7600                      | 0             |
| 08/08/2024 | GOVI On 07-November-24 |          |              | GOVI               | 1041.0520   | 1039.6330                     | 1041.0520 | 1,039.6330                      | 686           |
| 08/08/2024 | GOVI On 07-November-24 | 948.78   | Call         | GOVI               | 922720.0000 | 908530.0000                   | 92.2720   | 90.8530                         | 0             |
| 08/08/2024 | GOVI On 07-November-24 | 948.78   | Put          | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | GOVI On 07-November-24 | 948.79   | Call         | GOVI               | 922620.0000 | 908430.0000                   | 92.2620   | 90.8430                         | 0             |
| 08/08/2024 | GOVI On 07-November-24 | 948.79   | Put          | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | GOVI On 07-November-24 | 948.80   | Call         | GOVI               | 922520.0000 | 908330.0000                   | 92.2520   | 90.8330                         | 0             |
| 08/08/2024 | GOVI On 07-November-24 | 948.80   | Put          | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | GOVI On 06-February-25 |          |              | GOVI               | 1063.0850   | 1061.6320                     | 1063.0850 | 1,061.6320                      | 0             |
| 08/08/2024 | GOVI On 06-February-25 | 972.00   | Call         | GOVI               | 910850.0000 | 896320.0000                   | 91.0850   | 89.6320                         | 0             |
| 08/08/2024 | GOVI On 06-February-25 | 972.00   | Put          | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | GOVI On 08-May-25      |          |              | GOVI               | 1085.2680   | 1083.7800                     | 1085.2680 | 1,083.7800                      | 0             |
| 08/08/2024 | GOVI On 08-May-25      | 1,022.00 | Call         | GOVI               | 632680.0000 | 617800.0000                   | 63.2680   | 61.7800                         | 0             |
| 08/08/2024 | GOVI On 08-May-25      | 1,022.00 | Put          | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | GOVI On 07-August-25   |          |              | GOVI               | 1107.5020   | 1105.9790                     | 1107.5020 | 1,105.9790                      | 0             |
| 08/08/2024 | GOVI On 07-August-25   | 1,011.00 | Call         | GOVI               | 965020.0000 | 949790.0000                   | 96.5020   | 94.9790                         | 0             |
| 08/08/2024 | GOVI On 07-August-25   | 1,011.00 | Put          | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | GOVI On 06-November-25 |          |              | GOVI               | 1129.6010   | 1128.0430                     | 1129.6010 | 1,128.0430                      | 0             |
| 08/08/2024 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI               | 176010.0000 | 160430.0000                   | 17.6010   | 16.0430                         | 0             |
| 08/08/2024 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | GVIX On 01-January-29  |          |              | LIVE INDEX         | 110.0000    | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 08/08/2024 | IGOV On 01-August-24   |          |              | Index Future       | 359.5970    | 359.5970                      | 359.5970  | 359.5970                        | 0             |
| 08/08/2024 | IGOV On 07-November-24 |          |              | Index Future       | 368.3290    | 368.4420                      | 368.3290  | 368.4420                        | 594           |
| 08/08/2024 | IGOV On 06-February-25 |          |              | Index Future       | 376.2120    | 376.3260                      | 376.2120  | 376.3260                        | 0             |
| 08/08/2024 | IGOV On 08-May-25      |          |              | Index Future       | 384.1480    | 384.2630                      | 384.1480  | 384.2630                        | 0             |
| 08/08/2024 | IGOV On 07-August-25   |          |              | Index Future       | 392.1030    | 392.2180                      | 392.1030  | 392.2180                        | 0             |
| 08/08/2024 | IGOV On 06-November-25 |          |              | Index Future       | 400.0090    | 400.1250                      | 400.0090  | 400.1250                        | 0             |
| 08/08/2024 | IS10 On 17-December-25 |          |              | Interest Rate Swap | 80.2800     | 80.2800                       | 80.2800   | 80.2800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.8200   | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 08/08/2024 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.2400   | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 08/08/2024 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700   | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 08/08/2024 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000   | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 08/08/2024 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000   | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 08/08/2024 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600   | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 08/08/2024 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100   | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 08/08/2024 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400   | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 08/08/2024 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900   | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 08/08/2024 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800   | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 08/08/2024 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200   | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 08/08/2024 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830    | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 08/08/2024 | JBAF On 21-August-24    |        |              | Jibar Tradeable Future | 8.3250    | 8.3250                        | 91.6750   | 91.6750                         | 0             |
| 08/08/2024 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 8.3350    | 8.3350                        | 91.6650   | 91.6650                         | 0             |
| 08/08/2024 | JBAF On 16-October-24   |        |              | Jibar Tradeable Future | 8.3300    | 8.3300                        | 91.6700   | 91.6700                         | 0             |
| 08/08/2024 | JBAF On 20-November-24  |        |              | Jibar Tradeable Future | 8.3600    | 8.3600                        | 91.6400   | 91.6400                         | 0             |
| 08/08/2024 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 8.3570    | 8.3570                        | 91.6430   | 91.6430                         | 0             |
| 08/08/2024 | JBAF On 15-January-25   |        |              | Jibar Tradeable Future | 8.3770    | 8.3770                        | 91.6230   | 91.6230                         | 0             |
| 08/08/2024 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 8.3670    | 8.3670                        | 91.6330   | 91.6330                         | 0             |
| 08/08/2024 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.2950    | 8.2950                        | 91.7050   | 91.7050                         | 0             |
| 08/08/2024 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.3400    | 8.3400                        | 91.6600   | 91.6600                         | 0             |
| 08/08/2024 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 08/08/2024 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 08/08/2024 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000    | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 08/08/2024 | R035 On 07-November-24  |        |              | Bond Future            | 10.9375   | 10.9800                       | 89.2024   | 88.9664                         | 122,931       |
| 08/08/2024 | R035 On 07-November-24  | 12.17  | Call         | Bond Future            | 6822.2800 | 6620.2300                     | 6.8223    | 6.6202                          | 0             |
| 08/08/2024 | R035 On 07-November-24  | 12.17  | Put          | Bond Future            | 323.4000  | 357.3700                      | 0.3234    | 0.3574                          | 0             |
| 08/08/2024 | R035 On 07-November-24  | 12.18  | Call         | Bond Future            | 6867.1000 | 6664.6100                     | 6.8671    | 6.6646                          | 0             |
| 08/08/2024 | R035 On 07-November-24  | 12.18  | Put          | Bond Future            | 318.2600  | 351.7900                      | 0.3183    | 0.3518                          | 0             |
| 08/08/2024 | R035 On 07-November-24  | 12.19  | Call         | Bond Future            | 6912.0400 | 6709.1200                     | 6.9120    | 6.7091                          | 0             |
| 08/08/2024 | R035 On 07-November-24  | 12.19  | Put          | Bond Future            | 313.2800  | 346.3800                      | 0.3133    | 0.3464                          | 0             |
| 08/08/2024 | R035 On 07-November-24  | 12.20  | Call         | Bond Future            | 6956.9200 | 6753.5800                     | 6.9569    | 6.7536                          | 1,000         |
| 08/08/2024 | R035 On 07-November-24  | 12.20  | Put          | Bond Future            | 308.2900  | 340.9700                      | 0.3083    | 0.3410                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | R035 On 07-November-24 | 13.23  | Call         | Bond Future | 11607.9400 | 11378.3100                    | 11.6079   | 11.3783                         | 0             |
| 08/08/2024 | R035 On 07-November-24 | 13.23  | Put          | Bond Future | 43.1200    | 49.5100                       | 0.0431    | 0.0495                          | 1,000         |
| 08/08/2024 | R035 On 06-February-25 |        |              | Bond Future | 11.0348    | 11.0792                       | 91.0904   | 90.8489                         | 0             |
| 08/08/2024 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 7802.6100  | 7607.8900                     | 7.8026    | 7.6079                          | 0             |
| 08/08/2024 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 733.3600   | 780.0700                      | 0.7334    | 0.7801                          | 0             |
| 08/08/2024 | R035 On 08-May-25      |        |              | Bond Future | 11.1355    | 11.1819                       | 88.4756   | 88.2287                         | 0             |
| 08/08/2024 | R035 On 08-May-25      | 11.46  | Call         | Bond Future | 4421.8300  | 4282.1800                     | 4.4218    | 4.2822                          | 400           |
| 08/08/2024 | R035 On 08-May-25      | 11.46  | Put          | Bond Future | 2713.6000  | 2820.8100                     | 2.7136    | 2.8208                          | 0             |
| 08/08/2024 | R035 On 08-May-25      | 11.78  | Call         | Bond Future | 5494.2700  | 5337.5400                     | 5.4943    | 5.3375                          | 0             |
| 08/08/2024 | R035 On 08-May-25      | 11.78  | Put          | Bond Future | 2145.8000  | 2235.9300                     | 2.1458    | 2.2359                          | 0             |
| 08/08/2024 | R035 On 08-May-25      | 12.70  | Call         | Bond Future | 8909.1500  | 8714.6000                     | 8.9092    | 8.7146                          | 0             |
| 08/08/2024 | R035 On 08-May-25      | 12.70  | Put          | Bond Future | 1079.5400  | 1131.8500                     | 1.0795    | 1.1319                          | 400           |
| 08/08/2024 | R035 On 08-May-25      | 13.35  | Call         | Bond Future | 11405.6300 | 11191.8800                    | 11.4056   | 11.1919                         | 0             |
| 08/08/2024 | R035 On 08-May-25      | 13.35  | Put          | Bond Future | 607.8200   | 640.9300                      | 0.6078    | 0.6409                          | 400           |
| 08/08/2024 | R035 On 07-August-25   |        |              | Bond Future | 11.2489    | 11.2973                       | 90.2843   | 90.0320                         | 0             |
| 08/08/2024 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 8780.4100  | 8597.0500                     | 8.7804    | 8.5971                          | 0             |
| 08/08/2024 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 1867.8400  | 1936.7800                     | 1.8678    | 1.9368                          | 0             |
| 08/08/2024 | R035 On 06-November-25 |        |              | Bond Future | 11.3836    | 11.4343                       | 87.5681   | 87.3103                         | 0             |
| 08/08/2024 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 3988.3700  | 3867.6900                     | 3.9884    | 3.8677                          | 0             |
| 08/08/2024 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 4931.2900  | 5068.4100                     | 4.9313    | 5.0684                          | 0             |
| 08/08/2024 | R053 On 07-November-24 |        |              | Bond Future | 11.5868    | 11.6292                       | 101.6600  | 101.3092                        | 3,638         |
| 08/08/2024 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 9738.9200  | 9444.9500                     | 9.7389    | 9.4450                          | 0             |
| 08/08/2024 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 581.1400   | 637.9700                      | 0.5811    | 0.6380                          | 0             |
| 08/08/2024 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 9800.3100  | 9505.6900                     | 9.8003    | 9.5057                          | 0             |
| 08/08/2024 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 572.8800   | 629.0600                      | 0.5729    | 0.6291                          | 0             |
| 08/08/2024 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 9861.7300  | 9566.4700                     | 9.8617    | 9.5665                          | 0             |
| 08/08/2024 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 564.7400   | 620.2800                      | 0.5647    | 0.6203                          | 0             |
| 08/08/2024 | R053 On 06-February-25 |        |              | Bond Future | 11.6782    | 11.7222                       | 103.8109  | 103.4521                        | 0             |
| 08/08/2024 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 10789.2800 | 10510.0200                    | 10.7893   | 10.5100                         | 0             |
| 08/08/2024 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 1358.7200  | 1438.2100                     | 1.3587    | 1.4382                          | 0             |
| 08/08/2024 | R053 On 08-May-25      |        |              | Bond Future | 11.7763    | 11.8220                       | 100.1043  | 99.7376                         | 0             |
| 08/08/2024 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 9412.1000  | 9163.9600                     | 9.4121    | 9.1640                          | 0             |
| 08/08/2024 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 2875.0300  | 2993.5600                     | 2.8750    | 2.9936                          | 0             |
| 08/08/2024 | R053 On 07-August-25   |        |              | Bond Future | 11.8821    | 11.9296                       | 102.1485  | 101.7739                        | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 12109.5700 | 11838.9200                    | 12.1096   | 11.8389                         | 0             |
| 08/08/2024 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 2795.1700  | 2899.1400                     | 2.7952    | 2.8991                          | 0             |
| 08/08/2024 | R053 On 06-November-25 |        |              | Bond Future | 12.0008    | 12.0502                       | 98.3089   | 97.9263                         | 0             |
| 08/08/2024 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 5755.1700  | 5577.3400                     | 5.7552    | 5.5773                          | 0             |
| 08/08/2024 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 7660.5100  | 7865.3500                     | 7.6605    | 7.8654                          | 0             |
| 08/08/2024 | R186 On 07-November-24 |        |              | Bond Future | 8.2684     | 8.2510                        | 108.3480  | 108.3821                        | 130,920       |
| 08/08/2024 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 1781.1900  | 1812.4300                     | 1.7812    | 1.8124                          | 0             |
| 08/08/2024 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 117.2200   | 114.3400                      | 0.1172    | 0.1143                          | 0             |
| 08/08/2024 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 1797.5300  | 1828.8300                     | 1.7975    | 1.8288                          | 0             |
| 08/08/2024 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 114.4500   | 111.6300                      | 0.1145    | 0.1116                          | 0             |
| 08/08/2024 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 1813.9000  | 1845.2700                     | 1.8139    | 1.8453                          | 0             |
| 08/08/2024 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 111.7200   | 108.9700                      | 0.1117    | 0.1090                          | 0             |
| 08/08/2024 | R186 On 06-February-25 |        |              | Bond Future | 8.2233     | 8.2035                        | 105.3268  | 105.3612                        | 0             |
| 08/08/2024 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 1688.8000  | 1716.5900                     | 1.6888    | 1.7166                          | 0             |
| 08/08/2024 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 301.0800   | 294.5100                      | 0.3011    | 0.2945                          | 0             |
| 08/08/2024 | R186 On 08-May-25      |        |              | Bond Future | 8.1891     | 8.1662                        | 107.5222  | 107.5568                        | 0             |
| 08/08/2024 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 1019.4700  | 1041.3600                     | 1.0195    | 1.0414                          | 0             |
| 08/08/2024 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 595.3500   | 582.6300                      | 0.5954    | 0.5826                          | 0             |
| 08/08/2024 | R186 On 07-August-25   |        |              | Bond Future | 8.1712     | 8.1442                        | 104.4073  | 104.4422                        | 0             |
| 08/08/2024 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1598.2200  | 1625.8200                     | 1.5982    | 1.6258                          | 1,983         |
| 08/08/2024 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 258.0900   | 250.8300                      | 0.2581    | 0.2508                          | 0             |
| 08/08/2024 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 2065.7100  | 2096.0500                     | 2.0657    | 2.0961                          | 0             |
| 08/08/2024 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 145.5100   | 140.9900                      | 0.1455    | 0.1410                          | 0             |
| 08/08/2024 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2697.4500  | 2730.0600                     | 2.6975    | 2.7301                          | 0             |
| 08/08/2024 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 64.9000    | 62.6500                       | 0.0649    | 0.0627                          | 1,983         |
| 08/08/2024 | R186 On 06-November-25 |        |              | Bond Future | 8.1967     | 8.1636                        | 106.4802  | 106.5152                        | 0             |
| 08/08/2024 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 615.2300   | 633.1200                      | 0.6152    | 0.6331                          | 0             |
| 08/08/2024 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 685.9600   | 668.8000                      | 0.6860    | 0.6688                          | 0             |
| 08/08/2024 | R202 On 07-November-24 |        |              | Bond Future | 269.5636   | 269.5759                      | 269.5636  | 269.5759                        | 1,076         |
| 08/08/2024 | R202 On 06-February-25 |        |              | Bond Future | 270.1317   | 270.1433                      | 270.1317  | 270.1433                        | 0             |
| 08/08/2024 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 3341.7300  | 3353.2600                     | 3.3417    | 3.3533                          | 0             |
| 08/08/2024 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | R202 On 08-May-25      |        |              | Bond Future | 275.8287   | 275.8394                      | 275.8287  | 275.8394                        | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 3518.7400 | 3529.3800                     | 3.5187    | 3.5294                          | 0             |
| 08/08/2024 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | R202 On 07-August-25   |        |              | Bond Future | 276.2299  | 276.2406                      | 276.2299  | 276.2406                        | 0             |
| 08/08/2024 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 4629.8500 | 4640.6100                     | 4.6299    | 4.6406                          | 0             |
| 08/08/2024 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | R202 On 06-November-25 |        |              | Bond Future | 281.7908  | 281.8004                      | 281.7908  | 281.8004                        | 0             |
| 08/08/2024 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 6150.7900 | 6160.3600                     | 6.1508    | 6.1604                          | 0             |
| 08/08/2024 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | R209 On 07-November-24 |        |              | Bond Future | 11.0713   | 11.0981                       | 69.9491   | 69.8158                         | 15,780        |
| 08/08/2024 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 5712.8700 | 5603.1800                     | 5.7129    | 5.6032                          | 0             |
| 08/08/2024 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 340.4000  | 364.0600                      | 0.3404    | 0.3641                          | 0             |
| 08/08/2024 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 5752.1700 | 5642.1800                     | 5.7522    | 5.6422                          | 0             |
| 08/08/2024 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 335.0700  | 358.4300                      | 0.3351    | 0.3584                          | 0             |
| 08/08/2024 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 5791.4900 | 5681.2300                     | 5.7915    | 5.6812                          | 0             |
| 08/08/2024 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 329.8100  | 352.9000                      | 0.3298    | 0.3529                          | 0             |
| 08/08/2024 | R209 On 06-February-25 |        |              | Bond Future | 11.1585   | 11.1864                       | 71.4292   | 71.2927                         | 0             |
| 08/08/2024 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 6648.2200 | 6541.7900                     | 6.6482    | 6.5418                          | 0             |
| 08/08/2024 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 727.0000  | 757.0500                      | 0.7270    | 0.7571                          | 0             |
| 08/08/2024 | R209 On 08-May-25      |        |              | Bond Future | 11.2538   | 11.2828                       | 69.7624   | 69.6227                         | 0             |
| 08/08/2024 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 4936.0700 | 4849.0900                     | 4.9361    | 4.8491                          | 0             |
| 08/08/2024 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 1953.4900 | 2006.1600                     | 1.9535    | 2.0062                          | 0             |
| 08/08/2024 | R209 On 07-August-25   |        |              | Bond Future | 11.3585   | 11.3886                       | 71.1881   | 71.0452                         | 0             |
| 08/08/2024 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 7678.4300 | 7577.2200                     | 7.6784    | 7.5772                          | 0             |
| 08/08/2024 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 1768.6200 | 1810.2500                     | 1.7686    | 1.8103                          | 0             |
| 08/08/2024 | R209 On 06-November-25 |        |              | Bond Future | 11.4785   | 11.5099                       | 69.4485   | 69.3025                         | 0             |
| 08/08/2024 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 3583.3500 | 3516.5700                     | 3.5834    | 3.5166                          | 0             |
| 08/08/2024 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 4564.0800 | 4643.2800                     | 4.5641    | 4.6433                          | 0             |
| 08/08/2024 | R210 On 07-November-24 |        |              | Bond Future | 240.7696  | 240.5362                      | 240.7696  | 240.5362                        | 1,486         |
| 08/08/2024 | R210 On 06-February-25 |        |              | Bond Future | 245.9233  | 245.6837                      | 245.9233  | 245.6837                        | 0             |
| 08/08/2024 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 6313.2900 | 6073.6700                     | 6.3133    | 6.0737                          | 0             |
| 08/08/2024 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | R210 On 08-May-25      |        |              | Bond Future | 247.7113  | 247.4661                      | 247.7113  | 247.4661                        | 0             |
| 08/08/2024 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 318.7300  | 563.9000                      | 0.3187    | 0.5639                          | 0             |
| 08/08/2024 | R210 On 07-August-25   |        |              | Bond Future | 252.8373  | 252.5860                      | 252.8373  | 252.5860                        | 0             |
| 08/08/2024 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 4397.2900 | 4146.0100                     | 4.3973    | 4.1460                          | 0             |
| 08/08/2024 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | R210 On 06-November-25 |        |              | Bond Future | 254.4726  | 254.2161                      | 254.4726  | 254.2161                        | 0             |
| 08/08/2024 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 2332.6400 | 2076.1300                     | 2.3326    | 2.0761                          | 0             |
| 08/08/2024 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | R213 On 07-November-24 |        |              | Bond Future | 9.8707    | 9.8660                        | 88.1607   | 88.1804                         | 75,069        |
| 08/08/2024 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 5592.2200 | 5613.7500                     | 5.5922    | 5.6138                          | 0             |
| 08/08/2024 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 158.7100  | 160.5200                      | 0.1587    | 0.1605                          | 0             |
| 08/08/2024 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 5628.3600 | 5649.8800                     | 5.6284    | 5.6499                          | 0             |
| 08/08/2024 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 155.8900  | 157.6900                      | 0.1559    | 0.1577                          | 0             |
| 08/08/2024 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 5664.4500 | 5685.9600                     | 5.6645    | 5.6860                          | 0             |
| 08/08/2024 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 153.0500  | 154.8400                      | 0.1531    | 0.1548                          | 0             |
| 08/08/2024 | R213 On 06-February-25 |        |              | Bond Future | 9.9427    | 9.9379                        | 90.0267   | 90.0464                         | 0             |
| 08/08/2024 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 5982.6700 | 6003.0300                     | 5.9827    | 6.0030                          | 0             |
| 08/08/2024 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 452.5400  | 453.2100                      | 0.4525    | 0.4532                          | 0             |
| 08/08/2024 | R213 On 08-May-25      |        |              | Bond Future | 10.0200   | 10.0151                       | 88.3438   | 88.3635                         | 0             |
| 08/08/2024 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 3611.9800 | 3628.9100                     | 3.6120    | 3.6289                          | 0             |
| 08/08/2024 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 1657.9500 | 1655.1400                     | 1.6580    | 1.6551                          | 0             |
| 08/08/2024 | R213 On 07-August-25   |        |              | Bond Future | 10.1126   | 10.1074                       | 90.1507   | 90.1705                         | 0             |
| 08/08/2024 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 6752.9200 | 6771.6200                     | 6.7529    | 6.7716                          | 0             |
| 08/08/2024 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 1069.2900 | 1068.2300                     | 1.0693    | 1.0682                          | 0             |
| 08/08/2024 | R213 On 06-November-25 |        |              | Bond Future | 10.2344   | 10.2291                       | 88.3864   | 88.4061                         | 0             |
| 08/08/2024 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 2634.9000 | 2647.6000                     | 2.6349    | 2.6476                          | 0             |
| 08/08/2024 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 3318.1500 | 3311.1600                     | 3.3182    | 3.3112                          | 0             |
| 08/08/2024 | R214 On 07-November-24 |        |              | Bond Future | 11.4593   | 11.4912                       | 65.0509   | 64.8844                         | 20,274        |
| 08/08/2024 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 5929.1200 | 5791.2100                     | 5.9291    | 5.7912                          | 0             |
| 08/08/2024 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 360.3600  | 388.9100                      | 0.3604    | 0.3889                          | 0             |
| 08/08/2024 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 5969.0700 | 5830.8200                     | 5.9691    | 5.8308                          | 0             |
| 08/08/2024 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 354.8400  | 383.0500                      | 0.3548    | 0.3831                          | 0             |
| 08/08/2024 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 6009.1300 | 5870.5400                     | 6.0091    | 5.8705                          | 0             |
| 08/08/2024 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 349.4700  | 377.3400                      | 0.3495    | 0.3773                          | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | R214 On 06-February-25 |        |              | Bond Future | 11.5500   | 11.5831                       | 66.4277   | 66.2574                         | 0             |
| 08/08/2024 | R214 On 06-February-25 | 11.75  | Call         | Bond Future | 3188.2900 | 3097.4400                     | 3.1883    | 3.0974                          | 554           |
| 08/08/2024 | R214 On 06-February-25 | 11.75  | Put          | Bond Future | 2168.1900 | 2247.6000                     | 2.1682    | 2.2476                          | 0             |
| 08/08/2024 | R214 On 06-February-25 | 12.25  | Call         | Bond Future | 4816.0200 | 4702.3300                     | 4.8160    | 4.7023                          | 554           |
| 08/08/2024 | R214 On 06-February-25 | 12.25  | Put          | Bond Future | 1351.3700 | 1407.9400                     | 1.3514    | 1.4079                          | 0             |
| 08/08/2024 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 6455.8900 | 6325.9000                     | 6.4559    | 6.3259                          | 0             |
| 08/08/2024 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 868.8600  | 909.1300                      | 0.8689    | 0.9091                          | 0             |
| 08/08/2024 | R214 On 06-February-25 | 13.63  | Call         | Bond Future | 9845.3400 | 9694.2300                     | 9.8453    | 9.6942                          | 0             |
| 08/08/2024 | R214 On 06-February-25 | 13.63  | Put          | Bond Future | 346.9900  | 366.1400                      | 0.3470    | 0.3661                          | 554           |
| 08/08/2024 | R214 On 08-May-25      |        |              | Bond Future | 11.6423   | 11.6765                       | 64.5066   | 64.3325                         | 0             |
| 08/08/2024 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 5572.4200 | 5458.4000                     | 5.5724    | 5.4584                          | 0             |
| 08/08/2024 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 1880.1100 | 1940.1900                     | 1.8801    | 1.9402                          | 0             |
| 08/08/2024 | R214 On 07-August-25   |        |              | Bond Future | 11.7435   | 11.7790                       | 65.8253   | 65.6474                         | 0             |
| 08/08/2024 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 7734.2200 | 7609.3700                     | 7.7342    | 7.6094                          | 0             |
| 08/08/2024 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 1995.9200 | 2049.0400                     | 1.9959    | 2.0490                          | 0             |
| 08/08/2024 | R214 On 06-November-25 |        |              | Bond Future | 11.8598   | 11.8966                       | 63.8300   | 63.6482                         | 0             |
| 08/08/2024 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 3780.7800 | 3696.4400                     | 3.7808    | 3.6964                          | 0             |
| 08/08/2024 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 4883.0700 | 4980.6000                     | 4.8831    | 4.9806                          | 0             |
| 08/08/2024 | R248 On 07-November-24 |        |              | Bond Future | 11.5714   | 11.6137                       | 79.1262   | 78.8541                         | 250,820       |
| 08/08/2024 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 7564.8100 | 7333.5200                     | 7.5648    | 7.3335                          | 0             |
| 08/08/2024 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 396.0300  | 436.8600                      | 0.3960    | 0.4369                          | 0             |
| 08/08/2024 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 7613.3100 | 7381.5200                     | 7.6133    | 7.3815                          | 0             |
| 08/08/2024 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 390.1000  | 430.4300                      | 0.3901    | 0.4304                          | 0             |
| 08/08/2024 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 7661.7400 | 7429.4500                     | 7.6617    | 7.4295                          | 0             |
| 08/08/2024 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 384.1800  | 424.0100                      | 0.3842    | 0.4240                          | 0             |
| 08/08/2024 | R248 On 06-February-25 |        |              | Bond Future | 11.6643   | 11.7082                       | 80.8008   | 80.5226                         | 10,000        |
| 08/08/2024 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 7437.0300 | 7230.1000                     | 7.4370    | 7.2301                          | 0             |
| 08/08/2024 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 1252.6200 | 1323.8700                     | 1.2526    | 1.3239                          | 0             |
| 08/08/2024 | R248 On 08-May-25      |        |              | Bond Future | 11.7585   | 11.8040                       | 78.0349   | 77.7505                         | 0             |
| 08/08/2024 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 7215.9800 | 7024.1600                     | 7.2160    | 7.0242                          | 0             |
| 08/08/2024 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 2237.6200 | 2330.2000                     | 2.2376    | 2.3302                          | 0             |
| 08/08/2024 | R248 On 07-August-25   |        |              | Bond Future | 11.8616   | 11.9089                       | 79.6297   | 79.3392                         | 0             |
| 08/08/2024 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 9726.8700 | 9514.9500                     | 9.7269    | 9.5150                          | 0             |
| 08/08/2024 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 2131.1400 | 2209.8000                     | 2.1311    | 2.2098                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2024 | R248 On 06-November-25 |        |              | Bond Future | 11.9795   | 12.0286                       | 76.7645   | 76.4678                         | 0             |
| 08/08/2024 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 4555.5800 | 4417.4100                     | 4.5556    | 4.4174                          | 0             |
| 08/08/2024 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 6033.3200 | 6191.8900                     | 6.0333    | 6.1919                          | 0             |
| 08/08/2024 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 08/08/2024 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |