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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For October 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2025 On 07-November-24 |        |              | Bond Future        | 185.0883  | 185.0756                      | 185.0883  | 185.0756                        | 9,240         |
| 28/10/2024 | 2029 On 07-November-24 |        |              | Bond Future        | 133.1735  | 133.2239                      | 133.1735  | 133.2239                        | 6,862         |
| 28/10/2024 | 2029 On 06-February-25 |        |              | Bond Future        | 135.9269  | 135.9778                      | 135.9269  | 135.9778                        | 7,117         |
| 28/10/2024 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 3526.8700 | 3577.7900                     | 3.5269    | 3.5778                          | 0             |
| 28/10/2024 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2029 On 08-May-25      |        |              | Bond Future        | 137.3214  | 137.3731                      | 137.3214  | 137.3731                        | 728           |
| 28/10/2024 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future        | 528.6300  | 476.9200                      | 0.5286    | 0.4769                          | 0             |
| 28/10/2024 | 2029 On 07-August-25   |        |              | Bond Future        | 140.0733  | 140.1255                      | 140.0733  | 140.1255                        | 0             |
| 28/10/2024 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 2663.3400 | 2715.5000                     | 2.6633    | 2.7155                          | 0             |
| 28/10/2024 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | 2029 On 06-November-25 |        |              | Bond Future | 141.3770  | 141.4299                      | 141.3770  | 141.4299                        | 0             |
| 28/10/2024 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future | 1587.0200 | 1639.8500                     | 1.5870    | 1.6399                          | 0             |
| 28/10/2024 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2030 On 07-November-24 |        |              | Bond Future | 9.2867    | 9.2722                        | 97.0116   | 97.0689                         | 132,776       |
| 28/10/2024 | 2030 On 07-November-24 | 10.21  | Call         | Bond Future | 3546.2900 | 3603.5800                     | 3.5463    | 3.6036                          | 600           |
| 28/10/2024 | 2030 On 07-November-24 | 10.21  | Put          | Bond Future | 0.1600    | 0.1800                        | 0.0002    | 0.0002                          | 0             |
| 28/10/2024 | 2030 On 07-November-24 | 10.71  | Call         | Bond Future | 5398.0700 | 5455.3400                     | 5.3981    | 5.4553                          | 600           |
| 28/10/2024 | 2030 On 07-November-24 | 10.71  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 5507.7000 | 5564.9700                     | 5.5077    | 5.5650                          | 0             |
| 28/10/2024 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 5544.2100 | 5601.4800                     | 5.5442    | 5.6015                          | 0             |
| 28/10/2024 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 5580.6900 | 5637.9600                     | 5.5807    | 5.6380                          | 0             |
| 28/10/2024 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2030 On 07-November-24 | 11.91  | Call         | Bond Future | 9656.1000 | 9713.3700                     | 9.6561    | 9.7134                          | 0             |
| 28/10/2024 | 2030 On 07-November-24 | 11.91  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 600           |
| 28/10/2024 | 2030 On 06-February-25 |        |              | Bond Future | 9.3459    | 9.3305                        | 94.9834   | 95.0415                         | 147,975       |
| 28/10/2024 | 2030 On 06-February-25 | 8.68   | Call         | Bond Future | 304.8400  | 237.7700                      | 0.3048    | 0.2378                          | 800           |
| 28/10/2024 | 2030 On 06-February-25 | 8.68   | Put          | Bond Future | 2861.3900 | 2736.2100                     | 2.8614    | 2.7362                          | 0             |
| 28/10/2024 | 2030 On 06-February-25 | 9.18   | Call         | Bond Future | 879.7900  | 791.5600                      | 0.8798    | 0.7916                          | 800           |
| 28/10/2024 | 2030 On 06-February-25 | 9.18   | Put          | Bond Future | 1508.9400 | 1362.6000                     | 1.5089    | 1.3626                          | 0             |
| 28/10/2024 | 2030 On 06-February-25 | 9.69   | Call         | Bond Future | 1960.4200 | 1897.9000                     | 1.9604    | 1.8979                          | 0             |
| 28/10/2024 | 2030 On 06-February-25 | 9.69   | Put          | Bond Future | 671.8200  | 551.1900                      | 0.6718    | 0.5512                          | 800           |
| 28/10/2024 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 4982.5500 | 5003.7000                     | 4.9826    | 5.0037                          | 0             |
| 28/10/2024 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 105.2400  | 68.2800                       | 0.1052    | 0.0683                          | 0             |
| 28/10/2024 | 2030 On 08-May-25      |        |              | Bond Future | 9.4184    | 9.4021                        | 96.9268   | 96.9858                         | 0             |
| 28/10/2024 | 2030 On 08-May-25      | 8.68   | Call         | Bond Future | 534.4600  | 452.5000                      | 0.5345    | 0.4525                          | 800           |
| 28/10/2024 | 2030 On 08-May-25      | 8.68   | Put          | Bond Future | 3253.4100 | 3112.4100                     | 3.2534    | 3.1124                          | 0             |
| 28/10/2024 | 2030 On 08-May-25      | 9.18   | Call         | Bond Future | 1134.2300 | 1035.4700                     | 1.1342    | 1.0355                          | 800           |
| 28/10/2024 | 2030 On 08-May-25      | 9.18   | Put          | Bond Future | 2001.7600 | 1843.9600                     | 2.0018    | 1.8440                          | 0             |
| 28/10/2024 | 2030 On 08-May-25      | 9.93   | Call         | Bond Future | 2690.2400 | 2621.6200                     | 2.6902    | 2.6216                          | 0             |
| 28/10/2024 | 2030 On 08-May-25      | 9.93   | Put          | Bond Future | 861.0000  | 733.3400                      | 0.8610    | 0.7333                          | 0             |
| 28/10/2024 | 2030 On 08-May-25      | 9.99   | Call         | Bond Future | 2842.2100 | 2778.3600                     | 2.8422    | 2.7784                          | 0             |
| 28/10/2024 | 2030 On 08-May-25      | 9.99   | Put          | Bond Future | 801.3000  | 678.4100                      | 0.8013    | 0.6784                          | 800           |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | 2030 On 08-May-25      | 10.31  | Call         | Bond Future | 3706.9400 | 3665.4500                     | 3.7069    | 3.6655                          | 1,640         |
| 28/10/2024 | 2030 On 08-May-25      | 10.31  | Put          | Bond Future | 547.1100  | 446.5800                      | 0.5471    | 0.4466                          | 0             |
| 28/10/2024 | 2030 On 08-May-25      | 10.69  | Call         | Bond Future | 4811.4800 | 4795.0100                     | 4.8115    | 4.7950                          | 2,280         |
| 28/10/2024 | 2030 On 08-May-25      | 10.69  | Put          | Bond Future | 344.4700  | 268.9600                      | 0.3445    | 0.2690                          | 0             |
| 28/10/2024 | 2030 On 08-May-25      | 11.86  | Call         | Bond Future | 8416.8000 | 8453.1600                     | 8.4168    | 8.4532                          | 0             |
| 28/10/2024 | 2030 On 08-May-25      | 11.86  | Put          | Bond Future | 67.2400   | 44.5600                       | 0.0672    | 0.0446                          | 1,640         |
| 28/10/2024 | 2030 On 08-May-25      | 12.28  | Call         | Bond Future | 9722.6100 | 9769.8000                     | 9.7226    | 9.7698                          | 0             |
| 28/10/2024 | 2030 On 08-May-25      | 12.28  | Put          | Bond Future | 29.9000   | 18.0500                       | 0.0299    | 0.0181                          | 2,280         |
| 28/10/2024 | 2030 On 07-August-25   |        |              | Bond Future | 9.5176    | 9.5003                        | 94.8352   | 94.8950                         | 0             |
| 28/10/2024 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 4049.4800 | 4018.6700                     | 4.0495    | 4.0187                          | 1,054         |
| 28/10/2024 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 798.5800  | 707.9700                      | 0.7986    | 0.7080                          | 0             |
| 28/10/2024 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 5761.0000 | 5755.4600                     | 5.7610    | 5.7555                          | 0             |
| 28/10/2024 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 456.3900  | 391.0500                      | 0.4564    | 0.3911                          | 0             |
| 28/10/2024 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 8623.9100 | 8653.8200                     | 8.6239    | 8.6538                          | 0             |
| 28/10/2024 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 144.4700  | 114.5800                      | 0.1445    | 0.1146                          | 1,054         |
| 28/10/2024 | 2030 On 06-November-25 |        |              | Bond Future | 9.6297    | 9.6113                        | 96.6717   | 96.7322                         | 0             |
| 28/10/2024 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 1922.1700 | 1814.2500                     | 1.9222    | 1.8143                          | 0             |
| 28/10/2024 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 2217.5600 | 2049.1100                     | 2.2176    | 2.0491                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 |        |              | Bond Future | 9.8793    | 9.8952                        | 92.5580   | 92.4806                         | 54,906        |
| 28/10/2024 | 2032 On 07-November-24 | 9.75   | Call         | Bond Future | 188.0400  | 165.9200                      | 0.1880    | 0.1659                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 9.75   | Put          | Bond Future | 821.2400  | 876.5100                      | 0.8212    | 0.8765                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 9.86   | Call         | Bond Future | 406.9300  | 373.2800                      | 0.4069    | 0.3733                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 9.86   | Put          | Bond Future | 501.0900  | 544.8300                      | 0.5011    | 0.5448                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 9.90   | Call         | Bond Future | 511.6800  | 473.9600                      | 0.5117    | 0.4740                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 9.90   | Put          | Bond Future | 410.8200  | 450.4900                      | 0.4108    | 0.4505                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 10.60  | Call         | Bond Future | 3433.3100 | 3357.9400                     | 3.4333    | 3.3579                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 10.60  | Put          | Bond Future | 3.6800    | 5.7000                        | 0.0037    | 0.0057                          | 200           |
| 28/10/2024 | 2032 On 07-November-24 | 11.11  | Call         | Bond Future | 5757.8400 | 5680.5200                     | 5.7578    | 5.6805                          | 600           |
| 28/10/2024 | 2032 On 07-November-24 | 11.11  | Put          | Bond Future | 0.0500    | 0.1200                        | 0.0001    | 0.0001                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 7353.8400 | 7276.4600                     | 7.3538    | 7.2765                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 0.0000    | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 7397.6300 | 7320.2500                     | 7.3976    | 7.3203                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 0.0000    | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 7441.3800 | 7364.0000                     | 7.4414    | 7.3640                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 11.61  | Call         | Bond Future | 7964.2000  | 7886.8100                     | 7.9642    | 7.8868                          | 600           |
| 28/10/2024 | 2032 On 07-November-24 | 11.61  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 11.64  | Call         | Bond Future | 8094.2500  | 8016.8600                     | 8.0943    | 8.0169                          | 1,615         |
| 28/10/2024 | 2032 On 07-November-24 | 11.64  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 12.95  | Call         | Bond Future | 13526.9600 | 13449.5700                    | 13.5270   | 13.4496                         | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 12.95  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 600           |
| 28/10/2024 | 2032 On 07-November-24 | 13.36  | Call         | Bond Future | 15132.5800 | 15055.1900                    | 15.1326   | 15.0552                         | 0             |
| 28/10/2024 | 2032 On 07-November-24 | 13.36  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,615         |
| 28/10/2024 | 2032 On 06-February-25 |        |              | Bond Future | 9.9566     | 9.9733                        | 94.4487   | 94.3694                         | 102,528       |
| 28/10/2024 | 2032 On 06-February-25 | 9.42   | Call         | Bond Future | 507.7100   | 383.6700                      | 0.5077    | 0.3837                          | 800           |
| 28/10/2024 | 2032 On 06-February-25 | 9.42   | Put          | Bond Future | 3099.3500  | 3054.6000                     | 3.0994    | 3.0546                          | 0             |
| 28/10/2024 | 2032 On 06-February-25 | 9.92   | Call         | Bond Future | 1398.9100  | 1223.7300                     | 1.3989    | 1.2237                          | 800           |
| 28/10/2024 | 2032 On 06-February-25 | 9.92   | Put          | Bond Future | 1572.8600  | 1476.9700                     | 1.5729    | 1.4770                          | 0             |
| 28/10/2024 | 2032 On 06-February-25 | 10.61  | Call         | Bond Future | 3539.0700  | 3379.0200                     | 3.5391    | 3.3790                          | 0             |
| 28/10/2024 | 2032 On 06-February-25 | 10.61  | Put          | Bond Future | 504.7100   | 423.9500                      | 0.5047    | 0.4240                          | 800           |
| 28/10/2024 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 7963.1700  | 7864.0800                     | 7.9632    | 7.8641                          | 0             |
| 28/10/2024 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 62.2800    | 42.4800                       | 0.0623    | 0.0425                          | 0             |
| 28/10/2024 | 2032 On 08-May-25      |        |              | Bond Future | 10.0380    | 10.0556                       | 92.2166   | 92.1355                         | 37,405        |
| 28/10/2024 | 2032 On 08-May-25      | 9.42   | Call         | Bond Future | 848.5700   | 686.8500                      | 0.8486    | 0.6869                          | 800           |
| 28/10/2024 | 2032 On 08-May-25      | 9.42   | Put          | Bond Future | 3755.5300  | 3674.9300                     | 3.7555    | 3.6749                          | 0             |
| 28/10/2024 | 2032 On 08-May-25      | 9.92   | Call         | Bond Future | 1759.4800  | 1529.7400                     | 1.7595    | 1.5297                          | 800           |
| 28/10/2024 | 2032 On 08-May-25      | 9.92   | Put          | Bond Future | 2305.4900  | 2156.8700                     | 2.3055    | 2.1569                          | 0             |
| 28/10/2024 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 4685.0000  | 4465.6400                     | 4.6850    | 4.4656                          | 0             |
| 28/10/2024 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 773.1800   | 634.9400                      | 0.7732    | 0.6349                          | 0             |
| 28/10/2024 | 2032 On 08-May-25      | 10.97  | Call         | Bond Future | 4894.5200  | 4679.6800                     | 4.8945    | 4.6797                          | 0             |
| 28/10/2024 | 2032 On 08-May-25      | 10.97  | Put          | Bond Future | 721.4500   | 587.7300                      | 0.7215    | 0.5877                          | 800           |
| 28/10/2024 | 2032 On 07-August-25   |        |              | Bond Future | 10.1379    | 10.1565                       | 94.0415   | 93.9583                         | 0             |
| 28/10/2024 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 8386.8100  | 8259.4500                     | 8.3868    | 8.2595                          | 0             |
| 28/10/2024 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 476.7100   | 432.5200                      | 0.4767    | 0.4325                          | 0             |
| 28/10/2024 | 2032 On 06-November-25 |        |              | Bond Future | 10.2562    | 10.2759                       | 91.7019   | 91.6167                         | 0             |
| 28/10/2024 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 3383.5300  | 3173.1500                     | 3.3835    | 3.1732                          | 0             |
| 28/10/2024 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 2677.5700  | 2552.3600                     | 2.6776    | 2.5524                          | 0             |
| 28/10/2024 | 2033 On 07-November-24 |        |              | Bond Future | 126.0411   | 126.0350                      | 126.0411  | 126.0350                        | 6,818         |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | 2033 On 06-February-25 |        |              | Bond Future | 128.6470   | 128.6403                      | 128.6470  | 128.6403                        | 5,259         |
| 28/10/2024 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 3706.9600  | 3700.3300                     | 3.7070    | 3.7003                          | 0             |
| 28/10/2024 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2033 On 08-May-25      |        |              | Bond Future | 129.7915   | 129.7844                      | 129.7915  | 129.7844                        | 5,288         |
| 28/10/2024 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 828.5200   | 835.5900                      | 0.8285    | 0.8356                          | 0             |
| 28/10/2024 | 2033 On 07-August-25   |        |              | Bond Future | 132.3926   | 132.3848                      | 132.3926  | 132.3848                        | 0             |
| 28/10/2024 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 3742.5900  | 3734.8300                     | 3.7426    | 3.7348                          | 0             |
| 28/10/2024 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2033 On 06-November-25 |        |              | Bond Future | 133.4442   | 133.4360                      | 133.4442  | 133.4360                        | 0             |
| 28/10/2024 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 304.1500   | 295.9700                      | 0.3042    | 0.2960                          | 0             |
| 28/10/2024 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2037 On 07-November-24 |        |              | Bond Future | 10.8360    | 10.8721                       | 86.7556   | 86.5416                         | 77,196        |
| 28/10/2024 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 9462.2800  | 9248.3300                     | 9.4623    | 9.2483                          | 0             |
| 28/10/2024 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 9512.3300  | 9298.3800                     | 9.5123    | 9.2984                          | 0             |
| 28/10/2024 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 9562.3400  | 9348.3900                     | 9.5623    | 9.3484                          | 0             |
| 28/10/2024 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2037 On 06-February-25 |        |              | Bond Future | 10.9253    | 10.9628                       | 84.2672   | 84.0486                         | 170,275       |
| 28/10/2024 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 9891.2300  | 9649.9000                     | 9.8912    | 9.6499                          | 0             |
| 28/10/2024 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 84.7300    | 62.0000                       | 0.0847    | 0.0620                          | 0             |
| 28/10/2024 | 2037 On 08-May-25      |        |              | Bond Future | 11.0224    | 11.0615                       | 85.9912   | 85.7679                         | 3,975         |
| 28/10/2024 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 7368.5500  | 7016.1000                     | 7.3686    | 7.0161                          | 0             |
| 28/10/2024 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 729.1000   | 599.9400                      | 0.7291    | 0.5999                          | 0             |
| 28/10/2024 | 2037 On 08-May-25      | 12.55  | Call         | Bond Future | 8674.6900  | 8344.0200                     | 8.6747    | 8.3440                          | 15,000        |
| 28/10/2024 | 2037 On 08-May-25      | 12.55  | Put          | Bond Future | 526.7500   | 419.3700                      | 0.5268    | 0.4194                          | 0             |
| 28/10/2024 | 2037 On 08-May-25      | 13.30  | Call         | Bond Future | 11946.2500 | 11685.0500                    | 11.9463   | 11.6851                         | 7,500         |
| 28/10/2024 | 2037 On 08-May-25      | 13.30  | Put          | Bond Future | 207.6500   | 169.7400                      | 0.2077    | 0.1697                          | 0             |
| 28/10/2024 | 2037 On 08-May-25      | 13.35  | Call         | Bond Future | 12161.4500 | 11902.0900                    | 12.1615   | 11.9021                         | 7,500         |
| 28/10/2024 | 2037 On 08-May-25      | 13.35  | Put          | Bond Future | 192.2900   | 156.2200                      | 0.1923    | 0.1562                          | 0             |
| 28/10/2024 | 2037 On 07-August-25   |        |              | Bond Future | 11.1357    | 11.1764                       | 83.4321   | 83.2040                         | 15            |
| 28/10/2024 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 1332.4000  | 1144.5200                     | 1.3324    | 1.1445                          | 2,541         |
| 28/10/2024 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 5976.3100  | 6016.5100                     | 5.9763    | 6.0165                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 1734.9300  | 1521.7900                     | 1.7349    | 1.5218                          | 2,341         |
| 28/10/2024 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 5119.0000  | 5133.9400                     | 5.1190    | 5.1339                          | 0             |
| 28/10/2024 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 1927.6200  | 1704.3800                     | 1.9276    | 1.7044                          | 200           |
| 28/10/2024 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 4779.4200  | 4784.2600                     | 4.7794    | 4.7843                          | 0             |
| 28/10/2024 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 3034.1700  | 2773.6500                     | 3.0342    | 2.7737                          | 0             |
| 28/10/2024 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 3404.6500  | 3372.2100                     | 3.4047    | 3.3722                          | 2,541         |
| 28/10/2024 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 4136.0600  | 3857.8800                     | 4.1361    | 3.8579                          | 0             |
| 28/10/2024 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 2559.9700  | 2509.8700                     | 2.5600    | 2.5099                          | 2,541         |
| 28/10/2024 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 5560.8000  | 5276.6300                     | 5.5608    | 5.2766                          | 0             |
| 28/10/2024 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 1837.0500  | 1780.9600                     | 1.8371    | 1.7810                          | 2,541         |
| 28/10/2024 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 6909.7500  | 6624.9300                     | 6.9098    | 6.6249                          | 0             |
| 28/10/2024 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 1371.5800  | 1314.8400                     | 1.3716    | 1.3148                          | 2,541         |
| 28/10/2024 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 10339.6500 | 10065.0200                    | 10.3397   | 10.0650                         | 0             |
| 28/10/2024 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 680.0700   | 633.5200                      | 0.6801    | 0.6335                          | 0             |
| 28/10/2024 | 2037 On 06-November-25 |        |              | Bond Future | 11.2533    | 11.2957                       | 85.0467   | 84.8138                         | 0             |
| 28/10/2024 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 5163.6500  | 4836.4500                     | 5.1637    | 4.8365                          | 0             |
| 28/10/2024 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 3123.6900  | 3029.4000                     | 3.1237    | 3.0294                          | 0             |
| 28/10/2024 | 2038 On 07-November-24 |        |              | Bond Future | 137.9966   | 139.1906                      | 137.9966  | 139.1906                        | 1,628         |
| 28/10/2024 | 2038 On 06-February-25 |        |              | Bond Future | 138.7486   | 139.9666                      | 138.7486  | 139.9666                        | 1,658         |
| 28/10/2024 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 3518.5900  | 4736.6000                     | 3.5186    | 4.7366                          | 0             |
| 28/10/2024 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2038 On 08-May-25      |        |              | Bond Future | 141.6211   | 142.8641                      | 141.6211  | 142.8641                        | 440           |
| 28/10/2024 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 1941.0700  | 3184.0900                     | 1.9411    | 3.1841                          | 0             |
| 28/10/2024 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2038 On 07-August-25   |        |              | Bond Future | 142.3145   | 143.5820                      | 142.3145  | 143.5820                        | 0             |
| 28/10/2024 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 2754.5000  | 4021.9600                     | 2.7545    | 4.0220                          | 0             |
| 28/10/2024 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2038 On 06-November-25 |        |              | Bond Future | 145.1078   | 146.3998                      | 145.1078  | 146.3998                        | 0             |
| 28/10/2024 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 1227.8400  | 2519.7500                     | 1.2278    | 2.5198                          | 0             |
| 28/10/2024 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2040 On 07-November-24 |        |              | Bond Future | 11.1013    | 11.1475                       | 87.2417   | 86.9459                         | 89,266        |
| 28/10/2024 | 2040 On 07-November-24 | 12.10  | Call         | Bond Future | 6063.6100  | 5768.0400                     | 6.0636    | 5.7680                          | 640           |
| 28/10/2024 | 2040 On 07-November-24 | 12.10  | Put          | Bond Future | 0.1300     | 0.3500                        | 0.0001    | 0.0004                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | 2040 On 07-November-24 | 12.60  | Call         | Bond Future | 8853.1000  | 8557.3100                     | 8.8531    | 8.5573                          | 0             |
| 28/10/2024 | 2040 On 07-November-24 | 12.60  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 640           |
| 28/10/2024 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 10138.1200 | 9842.3300                     | 10.1381   | 9.8423                          | 0             |
| 28/10/2024 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 10190.9300 | 9895.1400                     | 10.1909   | 9.8951                          | 0             |
| 28/10/2024 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 10243.6800 | 9947.8900                     | 10.2437   | 9.9479                          | 0             |
| 28/10/2024 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2040 On 07-November-24 | 13.15  | Call         | Bond Future | 11748.4300 | 11452.6400                    | 11.7484   | 11.4526                         | 0             |
| 28/10/2024 | 2040 On 07-November-24 | 13.15  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 640           |
| 28/10/2024 | 2040 On 06-February-25 |        |              | Bond Future | 11.1928    | 11.2407                       | 84.5127   | 84.2106                         | 72,003        |
| 28/10/2024 | 2040 On 06-February-25 | 11.00  | Call         | Bond Future | 1441.0900  | 1076.6000                     | 1.4411    | 1.0766                          | 780           |
| 28/10/2024 | 2040 On 06-February-25 | 11.00  | Put          | Bond Future | 2673.2300  | 2610.8500                     | 2.6732    | 2.6109                          | 0             |
| 28/10/2024 | 2040 On 06-February-25 | 11.70  | Call         | Bond Future | 4052.6600  | 3615.0600                     | 4.0527    | 3.6151                          | 0             |
| 28/10/2024 | 2040 On 06-February-25 | 11.70  | Put          | Bond Future | 936.1200   | 800.6300                      | 0.9361    | 0.8006                          | 780           |
| 28/10/2024 | 2040 On 06-February-25 | 12.20  | Call         | Bond Future | 6431.6900  | 6032.2400                     | 6.4317    | 6.0322                          | 0             |
| 28/10/2024 | 2040 On 06-February-25 | 12.20  | Put          | Bond Future | 410.9100   | 313.5700                      | 0.4109    | 0.3136                          | 780           |
| 28/10/2024 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 10200.8300 | 9858.1200                     | 10.2008   | 9.8581                          | 0             |
| 28/10/2024 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 113.5400   | 72.9400                       | 0.1135    | 0.0729                          | 0             |
| 28/10/2024 | 2040 On 08-May-25      |        |              | Bond Future | 11.2914    | 11.3411                       | 86.2417   | 85.9332                         | 3,900         |
| 28/10/2024 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 8464.9200  | 8029.6300                     | 8.4649    | 8.0296                          | 0             |
| 28/10/2024 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 722.7700   | 596.0100                      | 0.7228    | 0.5960                          | 0             |
| 28/10/2024 | 2040 On 08-May-25      | 12.75  | Call         | Bond Future | 9019.3900  | 8592.4900                     | 9.0194    | 8.5925                          | 15,000        |
| 28/10/2024 | 2040 On 08-May-25      | 12.75  | Put          | Bond Future | 636.9600   | 518.5900                      | 0.6370    | 0.5186                          | 0             |
| 28/10/2024 | 2040 On 08-May-25      | 13.43  | Call         | Bond Future | 12151.3400 | 11788.6400                    | 12.1513   | 11.7886                         | 7,500         |
| 28/10/2024 | 2040 On 08-May-25      | 13.43  | Put          | Bond Future | 293.0400   | 238.8700                      | 0.2930    | 0.2389                          | 0             |
| 28/10/2024 | 2040 On 08-May-25      | 13.50  | Call         | Bond Future | 12466.6700 | 12114.4000                    | 12.4667   | 12.1144                         | 7,500         |
| 28/10/2024 | 2040 On 08-May-25      | 13.50  | Put          | Bond Future | 264.7300   | 220.9900                      | 0.2647    | 0.2210                          | 0             |
| 28/10/2024 | 2040 On 07-August-25   |        |              | Bond Future | 11.4049    | 11.4566                       | 83.4367   | 83.1217                         | 16            |
| 28/10/2024 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 11172.8500 | 10813.3300                    | 11.1729   | 10.8133                         | 0             |
| 28/10/2024 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 758.3900   | 713.8300                      | 0.7584    | 0.7138                          | 0             |
| 28/10/2024 | 2040 On 06-November-25 |        |              | Bond Future | 11.5218    | 11.5755                       | 85.0509   | 84.7294                         | 0             |
| 28/10/2024 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 5443.5200  | 5038.9600                     | 5.4435    | 5.0390                          | 0             |
| 28/10/2024 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 3566.1300  | 3483.0700                     | 3.5661    | 3.4831                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | 2044 On 07-November-24 |        |              | Bond Future | 11.2109    | 11.2621                       | 83.1905   | 82.8540                         | 23,431        |
| 28/10/2024 | 2044 On 07-November-24 | 12.00  | Call         | Bond Future | 4949.4400  | 4613.8400                     | 4.9494    | 4.6138                          | 0             |
| 28/10/2024 | 2044 On 07-November-24 | 12.00  | Put          | Bond Future | 1.5900     | 2.4900                        | 0.0016    | 0.0025                          | 13,875        |
| 28/10/2024 | 2044 On 07-November-24 | 12.25  | Call         | Bond Future | 6412.9600  | 6076.5500                     | 6.4130    | 6.0766                          | 0             |
| 28/10/2024 | 2044 On 07-November-24 | 12.25  | Put          | Bond Future | 0.1100     | 0.2000                        | 0.0001    | 0.0002                          | 9,540         |
| 28/10/2024 | 2044 On 07-November-24 | 12.50  | Call         | Bond Future | 7831.7400  | 7495.2400                     | 7.8317    | 7.4952                          | 0             |
| 28/10/2024 | 2044 On 07-November-24 | 12.50  | Put          | Bond Future | 0.0100     | 0.0100                        | 0.0000    | 0.0000                          | 11,405        |
| 28/10/2024 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future | 10010.3600 | 9673.8600                     | 10.0104   | 9.6739                          | 0             |
| 28/10/2024 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future | 10063.4300 | 9726.9300                     | 10.0634   | 9.7269                          | 0             |
| 28/10/2024 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future | 10116.4300 | 9779.9300                     | 10.1164   | 9.7799                          | 0             |
| 28/10/2024 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2044 On 06-February-25 |        |              | Bond Future | 11.2990    | 11.3520                       | 80.5040   | 80.1604                         | 71,008        |
| 28/10/2024 | 2044 On 06-February-25 | 12.00  | Call         | Bond Future | 5088.1400  | 4620.8700                     | 5.0881    | 4.6209                          | 449           |
| 28/10/2024 | 2044 On 06-February-25 | 12.00  | Put          | Bond Future | 728.5200   | 604.8700                      | 0.7285    | 0.6049                          | 0             |
| 28/10/2024 | 2044 On 06-February-25 | 12.50  | Call         | Bond Future | 7560.0000  | 7134.9000                     | 7.5600    | 7.1349                          | 449           |
| 28/10/2024 | 2044 On 06-February-25 | 12.50  | Put          | Bond Future | 321.9800   | 240.5000                      | 0.3220    | 0.2405                          | 0             |
| 28/10/2024 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future | 10180.7600 | 9791.6900                     | 10.1808   | 9.7917                          | 0             |
| 28/10/2024 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future | 135.8600   | 90.4100                       | 0.1359    | 0.0904                          | 0             |
| 28/10/2024 | 2044 On 06-February-25 | 13.75  | Call         | Bond Future | 13720.5800 | 13367.2900                    | 13.7206   | 13.3673                         | 0             |
| 28/10/2024 | 2044 On 06-February-25 | 13.75  | Put          | Bond Future | 28.8900    | 19.2200                       | 0.0289    | 0.0192                          | 449           |
| 28/10/2024 | 2044 On 08-May-25      |        | Call         | Bond Future | 19.9600    | 7.7000                        | 0.0200    | 0.0077                          | 0             |
| 28/10/2024 | 2044 On 08-May-25      |        |              | Bond Future | 11.3933    | 11.4482                       | 82.1510   | 81.8001                         | 8,697         |
| 28/10/2024 | 2044 On 08-May-25      |        | Put          | Bond Future | 17869.0000 | 18207.6100                    | 17.8690   | 18.2076                         | 0             |
| 28/10/2024 | 2044 On 08-May-25      | 10.92  | Call         | Bond Future | 1539.1600  | 1224.9200                     | 1.5392    | 1.2249                          | 2,490         |
| 28/10/2024 | 2044 On 08-May-25      | 10.92  | Put          | Bond Future | 4669.1400  | 4705.7700                     | 4.6691    | 4.7058                          | 0             |
| 28/10/2024 | 2044 On 08-May-25      | 11.65  | Call         | Bond Future | 3865.2700  | 3442.0700                     | 3.8653    | 3.4421                          | 0             |
| 28/10/2024 | 2044 On 08-May-25      | 11.65  | Put          | Bond Future | 2245.9100  | 2173.5800                     | 2.2459    | 2.1736                          | 2,490         |
| 28/10/2024 | 2044 On 08-May-25      | 12.40  | Call         | Bond Future | 7077.5900  | 6641.6000                     | 7.0776    | 6.6416                          | 0             |
| 28/10/2024 | 2044 On 08-May-25      | 12.40  | Put          | Bond Future | 1020.6500  | 935.5300                      | 1.0207    | 0.9355                          | 2,490         |
| 28/10/2024 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future | 8554.2400  | 8126.9100                     | 8.5542    | 8.1269                          | 0             |
| 28/10/2024 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future | 728.1000   | 651.6400                      | 0.7281    | 0.6516                          | 0             |
| 28/10/2024 | 2044 On 07-August-25   |        |              | Bond Future | 11.5012    | 11.5582                       | 79.3904   | 79.0322                         | 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 |
|------------|------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future        | 11196.6000 | 10738.0400                    | 11.1966   | 10.7380                         | 0             |
| 28/10/2024 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future        | 844.2200   | 743.8800                      | 0.8442    | 0.7439                          | 0             |
| 28/10/2024 | 2044 On 06-November-25 |        |              | Bond Future        | 11.6116    | 11.6708                       | 80.9262   | 80.5606                         | 0             |
| 28/10/2024 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future        | 5376.4300  | 5028.5000                     | 5.3764    | 5.0285                          | 0             |
| 28/10/2024 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future        | 3739.0300  | 3756.6300                     | 3.7390    | 3.7566                          | 0             |
| 28/10/2024 | 2046 On 07-November-24 |        |              | Bond Future        | 118.5869   | 118.5811                      | 118.5869  | 118.5811                        | 5,267         |
| 28/10/2024 | 2046 On 06-February-25 |        |              | Bond Future        | 121.0386   | 121.0323                      | 121.0386  | 121.0323                        | 17,708        |
| 28/10/2024 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future        | 7028.6400  | 7022.3000                     | 7.0286    | 7.0223                          | 0             |
| 28/10/2024 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2046 On 08-May-25      |        |              | Bond Future        | 121.3135   | 121.3070                      | 121.3135  | 121.3070                        | 0             |
| 28/10/2024 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future        | 656.5400   | 663.0000                      | 0.6565    | 0.6630                          | 0             |
| 28/10/2024 | 2046 On 07-August-25   |        |              | Bond Future        | 123.7440   | 123.7368                      | 123.7440  | 123.7368                        | 0             |
| 28/10/2024 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future        | 5054.0400  | 5046.7500                     | 5.0540    | 5.0468                          | 0             |
| 28/10/2024 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2046 On 06-November-25 |        |              | Bond Future        | 123.8989   | 123.8913                      | 123.8989  | 123.8913                        | 0             |
| 28/10/2024 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future        | 1511.1400  | 1518.7000                     | 1.5111    | 1.5187                          | 0             |
| 28/10/2024 | 2050 On 07-November-24 |        |              | Bond Future        | 120.3249   | 120.1187                      | 120.3249  | 120.1187                        | 5,069         |
| 28/10/2024 | 2050 On 06-February-25 |        |              | Bond Future        | 120.4707   | 120.2598                      | 120.4707  | 120.2598                        | 14,835        |
| 28/10/2024 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 4870.6600  | 4659.7700                     | 4.8707    | 4.6598                          | 0             |
| 28/10/2024 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2050 On 08-May-25      |        |              | Bond Future        | 122.9650   | 122.7495                      | 122.9650  | 122.7495                        | 0             |
| 28/10/2024 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future        | 1804.9500  | 1589.5100                     | 1.8050    | 1.5895                          | 0             |
| 28/10/2024 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2050 On 07-August-25   |        |              | Bond Future        | 123.0393   | 122.8191                      | 123.0393  | 122.8191                        | 0             |
| 28/10/2024 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 3149.3000  | 2929.1400                     | 3.1493    | 2.9291                          | 0             |
| 28/10/2024 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 2050 On 06-November-25 |        |              | Bond Future        | 125.4542   | 125.2291                      | 125.4542  | 125.2291                        | 0             |
| 28/10/2024 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 1034.2100  | 809.0500                      | 1.0342    | 0.8091                          | 0             |
| 28/10/2024 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 8607 On 21-December-26 |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | AL37 On 07-November-24 |        |              | Index Future       | 1041.2830 | 1041.5190                     | 1041.2830 | 1,041.5190                      | 0             |
| 28/10/2024 | AL37 On 06-February-25 |        |              | Index Future       | 1062.5610 | 1062.7900                     | 1062.5610 | 1,062.7900                      | 0             |
| 28/10/2024 | AL37 On 08-May-25      |        |              | Index Future       | 1084.3150 | 1084.5420                     | 1084.3150 | 1,084.5420                      | 0             |
| 28/10/2024 | AL37 On 07-August-25   |        |              | Index Future       | 1105.8140 | 1106.0320                     | 1105.8140 | 1,106.0320                      | 0             |
| 28/10/2024 | AL37 On 06-November-25 |        |              | Index Future       | 1127.3140 | 1127.5210                     | 1127.3140 | 1,127.5210                      | 0             |
| 28/10/2024 | AL7T On 07-November-24 |        |              | Index Future       | 1253.6850 | 1251.2580                     | 1253.6850 | 1,251.2580                      | 0             |
| 28/10/2024 | AL7T On 06-February-25 |        |              | Index Future       | 1279.3040 | 1276.8130                     | 1279.3040 | 1,276.8130                      | 0             |
| 28/10/2024 | AL7T On 08-May-25      |        |              | Index Future       | 1305.4950 | 1302.9450                     | 1305.4950 | 1,302.9450                      | 0             |
| 28/10/2024 | AL7T On 07-August-25   |        |              | Index Future       | 1331.3800 | 1328.7620                     | 1331.3800 | 1,328.7620                      | 0             |
| 28/10/2024 | AL7T On 06-November-25 |        |              | Index Future       | 1357.2640 | 1354.5800                     | 1357.2640 | 1,354.5800                      | 0             |
| 28/10/2024 | ALBI On 07-November-24 |        |              | Index Future       | 1080.3780 | 1078.3470                     | 1080.3780 | 1,078.3470                      | 101           |
| 28/10/2024 | ALBI On 06-February-25 |        |              | Index Future       | 1102.4550 | 1100.3700                     | 1102.4550 | 1,100.3700                      | 17            |
| 28/10/2024 | ALBI On 08-May-25      |        |              | Index Future       | 1125.0260 | 1122.8910                     | 1125.0260 | 1,122.8910                      | 0             |
| 28/10/2024 | ALBI On 07-August-25   |        |              | Index Future       | 1147.3320 | 1145.1410                     | 1147.3320 | 1,145.1410                      | 0             |
| 28/10/2024 | ALBI On 06-November-25 |        |              | Index Future       | 1169.6380 | 1167.3900                     | 1169.6380 | 1,167.3900                      | 0             |
| 28/10/2024 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C025 On 31-January-25  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C038 On 31-January-38  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C040 On 06-October-15  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 28/10/2024 | C040 On 31-January-40  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C044 On 31-January-44  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C048 On 28-February-48 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 28/10/2024 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 28/10/2024 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | ES33 On 07-November-24  |        |              | Bond Future        | 11.0342   | 11.0706                       | 81.5445   | 81.3694                         | 0             |
| 28/10/2024 | ES33 On 06-February-25  |        |              | Bond Future        | 11.1496   | 11.1877                       | 83.2304   | 83.0514                         | 0             |
| 28/10/2024 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 9498.8500 | 9319.8200                     | 9.4989    | 9.3198                          | 0             |
| 28/10/2024 | ES33 On 06-February-25  | 13.34  | 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 |
|------------|------------------------|--------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | ES33 On 08-May-25      |        |              | Bond Future | 11.2661      | 11.3059                       | 81.1530   | 80.9701                         | 0             |
| 28/10/2024 | ES33 On 08-May-25      | 12.73  | Call         | Bond Future | 6380.9800    | 6198.0800                     | 6.3810    | 6.1981                          | 0             |
| 28/10/2024 | ES33 On 08-May-25      | 12.73  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | ES33 On 07-August-25   |        |              | Bond Future | 11.4003      | 11.4420                       | 82.7775   | 82.5906                         | 0             |
| 28/10/2024 | ES33 On 07-August-25   | 13.56  | Call         | Bond Future | 8972.9100    | 8785.9900                     | 8.9729    | 8.7860                          | 0             |
| 28/10/2024 | ES33 On 07-August-25   | 13.56  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | ES33 On 06-November-25 |        |              | Bond Future | 11.5559      | 11.5997                       | 80.6029   | 80.4119                         | 0             |
| 28/10/2024 | ES33 On 06-November-25 | 12.01  | Call         | Bond Future | 1952.6700    | 1761.6700                     | 1.9527    | 1.7617                          | 0             |
| 28/10/2024 | ES33 On 06-November-25 | 12.01  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | ES42 On 07-November-24 |        |              | Bond Future | 11.4922      | 11.5385                       | 78.0774   | 77.7946                         | 0             |
| 28/10/2024 | ES42 On 06-February-25 |        |              | Bond Future | 11.5905      | 11.6385                       | 79.6917   | 79.4027                         | 0             |
| 28/10/2024 | ES42 On 06-February-25 | 13.71  | Call         | Bond Future | 11298.1900   | 11009.2300                    | 11.2982   | 11.0092                         | 0             |
| 28/10/2024 | ES42 On 06-February-25 | 13.71  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | ES42 On 08-May-25      |        |              | Bond Future | 11.6938      | 11.7435                       | 77.0742   | 76.7791                         | 0             |
| 28/10/2024 | ES42 On 08-May-25      | 13.25  | Call         | Bond Future | 8443.3200    | 8148.2100                     | 8.4433    | 8.1482                          | 0             |
| 28/10/2024 | ES42 On 08-May-25      | 13.25  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | ES42 On 07-August-25   |        |              | Bond Future | 11.8070      | 11.8587                       | 78.6159   | 78.3146                         | 0             |
| 28/10/2024 | ES42 On 07-August-25   | 13.79  | Call         | Bond Future | 10343.7300   | 10042.3900                    | 10.3437   | 10.0424                         | 0             |
| 28/10/2024 | ES42 On 07-August-25   | 13.79  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | ES42 On 06-November-25 |        |              | Bond Future | 11.9329      | 11.9866                       | 75.8910   | 75.5833                         | 0             |
| 28/10/2024 | ES42 On 06-November-25 | 12.39  | Call         | Bond Future | 2557.0900    | 2249.4000                     | 2.5571    | 2.2494                          | 0             |
| 28/10/2024 | ES42 On 06-November-25 | 12.39  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | GOVI On 07-November-24 |        |              | GOVI        | 1063.6550    | 1061.7280                     | 1063.6550 | 1,061.7280                      | 236           |
| 28/10/2024 | GOVI On 07-November-24 | 948.78 | Call         | GOVI        | 1148750.0000 | 1129480.0000                  | 114.8750  | 112.9480                        | 0             |
| 28/10/2024 | GOVI On 07-November-24 | 948.78 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | GOVI On 07-November-24 | 948.79 | Call         | GOVI        | 1148650.0000 | 1129380.0000                  | 114.8650  | 112.9380                        | 0             |
| 28/10/2024 | GOVI On 07-November-24 | 948.79 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | GOVI On 07-November-24 | 948.80 | Call         | GOVI        | 1148550.0000 | 1129280.0000                  | 114.8550  | 112.9280                        | 0             |
| 28/10/2024 | GOVI On 07-November-24 | 948.80 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | GOVI On 06-February-25 |        |              | GOVI        | 1085.3910    | 1083.4120                     | 1085.3910 | 1,083.4120                      | 413           |
| 28/10/2024 | GOVI On 06-February-25 | 972.00 | Call         | GOVI        | 1133910.0000 | 1114120.0000                  | 113.3910  | 111.4120                        | 0             |
| 28/10/2024 | GOVI On 06-February-25 | 972.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | GOVI On 08-May-25      |        |              | GOVI        | 1107.6120    | 1105.5860                     | 1107.6120 | 1,105.5860                      | 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 |
|------------|-------------------------|----------|--------------|------------------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | GOVI On 08-May-25       | 1,022.00 | Call         | GOVI                   | 856120.0000  | 835860.0000                   | 85.6120   | 83.5860                         | 0             |
| 28/10/2024 | GOVI On 08-May-25       | 1,022.00 | Put          | GOVI                   | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | GOVI On 07-August-25    |          |              | GOVI                   | 1129.5730    | 1127.4930                     | 1129.5730 | 1,127.4930                      | 0             |
| 28/10/2024 | GOVI On 07-August-25    | 1,011.00 | Call         | GOVI                   | 1185730.0000 | 1164930.0000                  | 118.5730  | 116.4930                        | 0             |
| 28/10/2024 | GOVI On 07-August-25    | 1,011.00 | Put          | GOVI                   | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | GOVI On 06-November-25  |          |              | GOVI                   | 1151.5340    | 1149.3990                     | 1151.5340 | 1,149.3990                      | 0             |
| 28/10/2024 | GOVI On 06-November-25  | 1,112.00 | Call         | GOVI                   | 395340.0000  | 373990.0000                   | 39.5340   | 37.3990                         | 0             |
| 28/10/2024 | GOVI On 06-November-25  | 1,112.00 | Put          | GOVI                   | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | GVIX On 01-January-29   |          |              | LIVE INDEX             | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 28/10/2024 | IGOV On 07-November-24  |          |              | Index Future           | 367.1340     | 367.5810                      | 367.1340  | 367.5810                        | 11            |
| 28/10/2024 | IGOV On 06-February-25  |          |              | Index Future           | 374.7270     | 375.1800                      | 374.7270  | 375.1800                        | 877           |
| 28/10/2024 | IGOV On 08-May-25       |          |              | Index Future           | 382.4880     | 382.9480                      | 382.4880  | 382.9480                        | 8             |
| 28/10/2024 | IGOV On 07-August-25    |          |              | Index Future           | 390.1590     | 390.6230                      | 390.1590  | 390.6230                        | 0             |
| 28/10/2024 | IGOV On 06-November-25  |          |              | Index Future           | 397.8310     | 398.2980                      | 397.8310  | 398.2980                        | 0             |
| 28/10/2024 | IS10 On 17-December-25  |          |              | Interest Rate Swap     | 80.2800      | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 28/10/2024 | IS10 On 16-March-26     |          |              | Interest Rate Swap     | 76.8200      | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 28/10/2024 | IS10 On 15-June-26      |          |              | Interest Rate Swap     | 75.2400      | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 28/10/2024 | IS10 On 21-September-26 |          |              | Interest Rate Swap     | 77.2700      | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 28/10/2024 | IS10 On 21-December-26  |          |              | Interest Rate Swap     | 81.3000      | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 28/10/2024 | IS10 On 15-March-27     |          |              | Interest Rate Swap     | 79.8000      | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 28/10/2024 | IS10 On 21-June-27      |          |              | Interest Rate Swap     | 81.8600      | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 28/10/2024 | IS10 On 20-September-27 |          |              | Interest Rate Swap     | 87.6100      | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 28/10/2024 | IS10 On 20-December-27  |          |              | Interest Rate Swap     | 87.9400      | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 28/10/2024 | IS10 On 22-March-28     |          |              | Interest Rate Swap     | 80.8900      | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 28/10/2024 | IS10 On 20-June-28      |          |              | Interest Rate Swap     | 88.6800      | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 28/10/2024 | IS10 On 19-September-28 |          |              | Interest Rate Swap     | 92.0200      | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 28/10/2024 | J186 On 21-December-26  |          |              | Interest Rate Swap     | 8.6830       | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 28/10/2024 | JBAF On 16-October-24   |          |              | Jibar Tradeable Future | 8.3300       | 8.3300                        | 91.6700   | 8.3300                          | 0             |
| 28/10/2024 | JBAF On 20-November-24  |          |              | Jibar Tradeable Future | 8.3600       | 8.3600                        | 91.6400   | 91.6400                         | 0             |
| 28/10/2024 | JBAF On 18-December-24  |          |              | Jibar Tradeable Future | 8.3570       | 8.3570                        | 91.6430   | 91.6430                         | 0             |
| 28/10/2024 | JBAF On 15-January-25   |          |              | Jibar Tradeable Future | 8.3770       | 8.3770                        | 91.6230   | 91.6230                         | 0             |
| 28/10/2024 | JBAF On 19-March-25     |          |              | Jibar Tradeable Future | 8.3670       | 8.3670                        | 91.6330   | 91.6330                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.2950     | 8.2950                        | 91.7050   | 91.7050                         | 0             |
| 28/10/2024 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.3400     | 8.3400                        | 91.6600   | 91.6600                         | 0             |
| 28/10/2024 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720     | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 28/10/2024 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720     | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 28/10/2024 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000     | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 28/10/2024 | R033 On 07-November-24  |        |              | Bond Future            | 10.1756    | 10.3300                       | 100.1845  | 99.3374                         | 0             |
| 28/10/2024 | R033 On 07-November-24  | 10.33  | Call         | Bond Future            | 1080.8000  | 0.0000                        | 1.0808    | 0.0000                          | 0             |
| 28/10/2024 | R033 On 07-November-24  | 10.33  | Put          | Bond Future            | 233.7500   | 0.0000                        | 0.2338    | 0.0000                          | 0             |
| 28/10/2024 | R033 On 06-February-25  |        |              | Bond Future            | 10.2628    | 10.3300                       | 102.2310  | 101.8705                        | 0             |
| 28/10/2024 | R033 On 06-February-25  | 10.33  | Call         | Bond Future            | 1903.6900  | 0.0000                        | 1.9037    | 0.0000                          | 0             |
| 28/10/2024 | R033 On 06-February-25  | 10.33  | Put          | Bond Future            | 1543.2200  | 0.0000                        | 1.5432    | 0.0000                          | 0             |
| 28/10/2024 | R033 On 08-May-25       |        |              | Bond Future            | 10.3545    | 10.3300                       | 99.2735   | 99.4019                         | 0             |
| 28/10/2024 | R033 On 08-May-25       | 10.33  | Call         | Bond Future            | 2315.9100  | 0.0000                        | 2.3159    | 0.0000                          | 0             |
| 28/10/2024 | R033 On 08-May-25       | 10.33  | Put          | Bond Future            | 2444.3000  | 0.0000                        | 2.4443    | 0.0000                          | 0             |
| 28/10/2024 | R033 On 07-August-25    |        |              | Bond Future            | 10.4640    | 10.3300                       | 101.2376  | 101.9226                        | 0             |
| 28/10/2024 | R033 On 07-August-25    | 10.33  | Call         | Bond Future            | 2499.0800  | 0.0000                        | 2.4991    | 0.0000                          | 0             |
| 28/10/2024 | R033 On 07-August-25    | 10.33  | Put          | Bond Future            | 3184.0800  | 0.0000                        | 3.1841    | 0.0000                          | 0             |
| 28/10/2024 | R033 On 06-November-25  |        |              | Bond Future            | 10.5912    | 10.3300                       | 98.1540   | 99.4554                         | 0             |
| 28/10/2024 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 2782.5200  | 0.0000                        | 2.7825    | 0.0000                          | 0             |
| 28/10/2024 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 4084.0000  | 0.0000                        | 4.0840    | 0.0000                          | 0             |
| 28/10/2024 | R035 On 07-November-24  |        |              | Bond Future            | 10.4409    | 10.4820                       | 92.0233   | 91.7850                         | 79,410        |
| 28/10/2024 | R035 On 07-November-24  | 11.10  | Call         | Bond Future            | 3722.0600  | 3485.4400                     | 3.7221    | 3.4854                          | 0             |
| 28/10/2024 | R035 On 07-November-24  | 11.10  | Put          | Bond Future            | 4.0100     | 5.6800                        | 0.0040    | 0.0057                          | 11,000        |
| 28/10/2024 | R035 On 07-November-24  | 12.17  | Call         | Bond Future            | 9319.7900  | 9081.5000                     | 9.3198    | 9.0815                          | 0             |
| 28/10/2024 | R035 On 07-November-24  | 12.17  | Put          | Bond Future            | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R035 On 07-November-24  | 12.18  | Call         | Bond Future            | 9369.7500  | 9131.4600                     | 9.3698    | 9.1315                          | 0             |
| 28/10/2024 | R035 On 07-November-24  | 12.18  | Put          | Bond Future            | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R035 On 07-November-24  | 12.19  | Call         | Bond Future            | 9419.6700  | 9181.3800                     | 9.4197    | 9.1814                          | 0             |
| 28/10/2024 | R035 On 07-November-24  | 12.19  | Put          | Bond Future            | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R035 On 07-November-24  | 12.20  | Call         | Bond Future            | 9469.5400  | 9231.2500                     | 9.4695    | 9.2313                          | 1,000         |
| 28/10/2024 | R035 On 07-November-24  | 12.20  | Put          | Bond Future            | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R035 On 07-November-24  | 13.23  | Call         | Bond Future            | 14385.7300 | 14147.4400                    | 14.3857   | 14.1474                         | 0             |
| 28/10/2024 | R035 On 07-November-24  | 13.23  | Put          | Bond Future            | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,000         |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | R035 On 06-February-25 |        |              | Bond Future | 10.5293    | 10.5722                       | 93.9031   | 93.6596                         | 79,932        |
| 28/10/2024 | R035 On 06-February-25 | 10.26  | Call         | Bond Future | 1104.6000  | 816.2600                      | 1.1046    | 0.8163                          | 100           |
| 28/10/2024 | R035 On 06-February-25 | 10.26  | Put          | Bond Future | 2653.7000  | 2608.8900                     | 2.6537    | 2.6089                          | 0             |
| 28/10/2024 | R035 On 06-February-25 | 10.34  | Call         | Bond Future | 1297.5400  | 989.3600                      | 1.2975    | 0.9894                          | 1,000         |
| 28/10/2024 | R035 On 06-February-25 | 10.34  | Put          | Bond Future | 2382.7500  | 2318.1000                     | 2.3828    | 2.3181                          | 0             |
| 28/10/2024 | R035 On 06-February-25 | 10.65  | Call         | Bond Future | 2210.3200  | 1852.9400                     | 2.2103    | 1.8529                          | 0             |
| 28/10/2024 | R035 On 06-February-25 | 10.65  | Put          | Bond Future | 1527.7000  | 1413.8500                     | 1.5277    | 1.4139                          | 1,100         |
| 28/10/2024 | R035 On 06-February-25 | 11.30  | Call         | Bond Future | 4781.3800  | 4433.8000                     | 4.7814    | 4.4338                          | 0             |
| 28/10/2024 | R035 On 06-February-25 | 11.30  | Put          | Bond Future | 540.5200   | 436.4700                      | 0.5405    | 0.4365                          | 1,100         |
| 28/10/2024 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 9957.5400  | 9686.1500                     | 9.9575    | 9.6862                          | 0             |
| 28/10/2024 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 75.5500    | 47.6900                       | 0.0756    | 0.0477                          | 0             |
| 28/10/2024 | R035 On 08-May-25      |        |              | Bond Future | 10.6153    | 10.6600                       | 91.3130   | 91.0643                         | 0             |
| 28/10/2024 | R035 On 08-May-25      | 10.44  | Call         | Bond Future | 1999.2200  | 1714.5200                     | 1.9992    | 1.7145                          | 150           |
| 28/10/2024 | R035 On 08-May-25      | 10.44  | Put          | Bond Future | 2983.4500  | 2947.4800                     | 2.9835    | 2.9475                          | 0             |
| 28/10/2024 | R035 On 08-May-25      | 10.95  | Call         | Bond Future | 3590.2500  | 3269.8000                     | 3.5903    | 3.2698                          | 0             |
| 28/10/2024 | R035 On 08-May-25      | 10.95  | Put          | Bond Future | 1750.6100  | 1678.8900                     | 1.7506    | 1.6789                          | 150           |
| 28/10/2024 | R035 On 08-May-25      | 11.46  | Call         | Bond Future | 5547.0500  | 5223.6100                     | 5.5471    | 5.2236                          | 400           |
| 28/10/2024 | R035 On 08-May-25      | 11.46  | Put          | Bond Future | 1001.3700  | 926.6600                      | 1.0014    | 0.9267                          | 0             |
| 28/10/2024 | R035 On 08-May-25      | 11.70  | Call         | Bond Future | 6545.6800  | 6227.4900                     | 6.5457    | 6.2275                          | 0             |
| 28/10/2024 | R035 On 08-May-25      | 11.70  | Put          | Bond Future | 765.7500   | 696.2900                      | 0.7658    | 0.6963                          | 150           |
| 28/10/2024 | R035 On 08-May-25      | 11.78  | Call         | Bond Future | 6885.7100  | 6569.7600                     | 6.8857    | 6.5698                          | 0             |
| 28/10/2024 | R035 On 08-May-25      | 11.78  | Put          | Bond Future | 699.7900   | 632.5700                      | 0.6998    | 0.6326                          | 0             |
| 28/10/2024 | R035 On 08-May-25      | 12.70  | Call         | Bond Future | 10912.5500 | 10626.6400                    | 10.9126   | 10.6266                         | 0             |
| 28/10/2024 | R035 On 08-May-25      | 12.70  | Put          | Bond Future | 245.4900   | 208.3100                      | 0.2455    | 0.2083                          | 400           |
| 28/10/2024 | R035 On 08-May-25      | 13.35  | Call         | Bond Future | 13722.0300 | 13454.6400                    | 13.7220   | 13.4546                         | 0             |
| 28/10/2024 | R035 On 08-May-25      | 13.35  | Put          | Bond Future | 86.7700    | 68.1100                       | 0.0868    | 0.0681                          | 400           |
| 28/10/2024 | R035 On 07-August-25   |        |              | Bond Future | 10.7173    | 10.7640                       | 93.1204   | 92.8663                         | 0             |
| 28/10/2024 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 10354.5900 | 10029.0000                    | 10.3546   | 10.0290                         | 0             |
| 28/10/2024 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 605.9700   | 534.4500                      | 0.6060    | 0.5345                          | 0             |
| 28/10/2024 | R035 On 06-November-25 |        |              | Bond Future | 10.8368    | 10.8856                       | 90.4175   | 90.1581                         | 0             |
| 28/10/2024 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 4830.0500  | 4569.6000                     | 4.8301    | 4.5696                          | 0             |
| 28/10/2024 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 2923.5100  | 2922.4900                     | 2.9235    | 2.9225                          | 0             |
| 28/10/2024 | R038 On 07-November-24 |        |              | Bond Future | 11.0575    | 11.2400                       | 99.9986   | 98.7623                         | 0             |
| 28/10/2024 | R038 On 07-November-24 | 11.24  | Call         | Bond Future | 1477.0900  | 0.0000                        | 1.4771    | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | R038 On 07-November-24 | 11.24  | Put          | Bond Future | 240.7400   | 0.0000                        | 0.2407    | 0.0000                          | 0             |
| 28/10/2024 | R038 On 06-February-25 |        |              | Bond Future | 11.1590    | 11.2400                       | 102.0413  | 101.4996                        | 0             |
| 28/10/2024 | R038 On 06-February-25 | 11.24  | Call         | Bond Future | 2472.4900  | 0.0000                        | 2.4725    | 0.0000                          | 0             |
| 28/10/2024 | R038 On 06-February-25 | 11.24  | Put          | Bond Future | 1930.7800  | 0.0000                        | 1.9308    | 0.0000                          | 0             |
| 28/10/2024 | R038 On 08-May-25      |        |              | Bond Future | 11.2642    | 11.2400                       | 98.6381   | 98.7975                         | 0             |
| 28/10/2024 | R038 On 08-May-25      | 11.24  | Call         | Bond Future | 2993.5700  | 0.0000                        | 2.9936    | 0.0000                          | 0             |
| 28/10/2024 | R038 On 08-May-25      | 11.24  | Put          | Bond Future | 3153.0400  | 0.0000                        | 3.1530    | 0.0000                          | 0             |
| 28/10/2024 | R038 On 07-August-25   |        |              | Bond Future | 11.3833    | 11.2400                       | 100.5893  | 101.5206                        | 0             |
| 28/10/2024 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 3367.0800  | 0.0000                        | 3.3671    | 0.0000                          | 0             |
| 28/10/2024 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 4298.4200  | 0.0000                        | 4.2984    | 0.0000                          | 0             |
| 28/10/2024 | R038 On 06-November-25 |        |              | Bond Future | 11.5163    | 11.2400                       | 97.0511   | 98.8194                         | 0             |
| 28/10/2024 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 3844.6900  | 0.0000                        | 3.8447    | 0.0000                          | 0             |
| 28/10/2024 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 5613.0400  | 0.0000                        | 5.6130    | 0.0000                          | 0             |
| 28/10/2024 | R053 On 07-November-24 |        |              | Bond Future | 11.1706    | 11.2167                       | 105.2265  | 104.8202                        | 3,548         |
| 28/10/2024 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 12724.2200 | 12317.9200                    | 12.7242   | 12.3179                         | 0             |
| 28/10/2024 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 12793.8700 | 12387.5700                    | 12.7939   | 12.3876                         | 0             |
| 28/10/2024 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 12863.4300 | 12457.1300                    | 12.8634   | 12.4571                         | 0             |
| 28/10/2024 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R053 On 06-February-25 |        |              | Bond Future | 11.2560    | 11.3038                       | 107.3759  | 106.9610                        | 116           |
| 28/10/2024 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 13195.0500 | 12710.7800                    | 13.1951   | 12.7108                         | 0             |
| 28/10/2024 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 199.4200   | 130.1200                      | 0.1994    | 0.1301                          | 0             |
| 28/10/2024 | R053 On 08-May-25      |        |              | Bond Future | 11.3435    | 11.3930                       | 103.7044  | 103.2807                        | 0             |
| 28/10/2024 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 11139.3600 | 10597.9600                    | 11.1394   | 10.5980                         | 0             |
| 28/10/2024 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 1002.1700  | 884.4900                      | 1.0022    | 0.8845                          | 0             |
| 28/10/2024 | R053 On 07-August-25   |        |              | Bond Future | 11.4413    | 11.4927                       | 105.7558  | 105.3232                        | 0             |
| 28/10/2024 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 14132.6300 | 13595.7900                    | 14.1326   | 13.5958                         | 0             |
| 28/10/2024 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 1210.9200  | 1106.6800                     | 1.2109    | 1.1067                          | 0             |
| 28/10/2024 | R053 On 06-November-25 |        |              | Bond Future | 11.5491    | 11.6025                       | 101.9391  | 101.4977                        | 0             |
| 28/10/2024 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 6533.7900  | 5987.2600                     | 6.5338    | 5.9873                          | 0             |
| 28/10/2024 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 4808.9600  | 4703.8900                     | 4.8090    | 4.7039                          | 0             |
| 28/10/2024 | R186 On 07-November-24 |        |              | Bond Future | 8.3854     | 8.3549                        | 108.1200  | 108.1794                        | 44,111        |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 1436.0800 | 1495.6300                     | 1.4361    | 1.4956                          | 0             |
| 28/10/2024 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 0.0400    | 0.1800                        | 0.0000    | 0.0002                          | 0             |
| 28/10/2024 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 1455.1900 | 1514.7200                     | 1.4552    | 1.5147                          | 0             |
| 28/10/2024 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 0.0400    | 0.1600                        | 0.0000    | 0.0002                          | 0             |
| 28/10/2024 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 1474.2800 | 1533.8100                     | 1.4743    | 1.5338                          | 0             |
| 28/10/2024 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 0.0300    | 0.1500                        | 0.0000    | 0.0002                          | 0             |
| 28/10/2024 | R186 On 06-February-25 |        |              | Bond Future | 8.4021    | 8.3673                        | 105.0172  | 105.0774                        | 143,118       |
| 28/10/2024 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 1227.9500 | 1289.2200                     | 1.2280    | 1.2892                          | 0             |
| 28/10/2024 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 149.8500  | 150.9000                      | 0.1499    | 0.1509                          | 0             |
| 28/10/2024 | R186 On 08-May-25      |        |              | Bond Future | 8.4248    | 8.3842                        | 107.1662  | 107.2274                        | 0             |
| 28/10/2024 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 642.8500  | 658.1400                      | 0.6429    | 0.6581                          | 0             |
| 28/10/2024 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 574.7200  | 528.7900                      | 0.5747    | 0.5288                          | 0             |
| 28/10/2024 | R186 On 07-August-25   |        |              | Bond Future | 8.5060    | 8.4577                        | 103.9768  | 104.0388                        | 0             |
| 28/10/2024 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1250.3300 | 1286.5800                     | 1.2503    | 1.2866                          | 1,983         |
| 28/10/2024 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 340.7300  | 315.0400                      | 0.3407    | 0.3150                          | 0             |
| 28/10/2024 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 1719.1700 | 1748.0300                     | 1.7192    | 1.7480                          | 0             |
| 28/10/2024 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 229.5000  | 196.4200                      | 0.2295    | 0.1964                          | 0             |
| 28/10/2024 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2316.5100 | 2354.1900                     | 2.3165    | 2.3542                          | 0             |
| 28/10/2024 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 114.4900  | 90.2300                       | 0.1145    | 0.0902                          | 1,983         |
| 28/10/2024 | R186 On 06-November-25 |        |              | Bond Future | 8.6596    | 8.6001                        | 105.9909  | 106.0536                        | 0             |
| 28/10/2024 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 324.4100  | 336.6800                      | 0.3244    | 0.3367                          | 0             |
| 28/10/2024 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 884.4400  | 834.0300                      | 0.8844    | 0.8340                          | 0             |
| 28/10/2024 | R202 On 07-November-24 |        |              | Bond Future | 268.9821  | 269.5757                      | 268.9821  | 269.5757                        | 1,657         |
| 28/10/2024 | R202 On 06-February-25 |        |              | Bond Future | 269.3545  | 269.9594                      | 269.3545  | 269.9594                        | 914           |
| 28/10/2024 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 2564.5100 | 3169.3600                     | 2.5645    | 3.1694                          | 0             |
| 28/10/2024 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R202 On 08-May-25      |        |              | Bond Future | 274.9314  | 275.5483                      | 274.9314  | 275.5483                        | 269           |
| 28/10/2024 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 2621.4200 | 3238.3200                     | 2.6214    | 3.2383                          | 0             |
| 28/10/2024 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R202 On 07-August-25   |        |              | Bond Future | 275.1576  | 275.7860                      | 275.1576  | 275.7860                        | 0             |
| 28/10/2024 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 3557.6200 | 4186.0200                     | 3.5576    | 4.1860                          | 0             |
| 28/10/2024 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R202 On 06-November-25 |        |              | Bond Future | 280.5594  | 281.1990                      | 280.5594  | 281.1990                        | 0             |
| 28/10/2024 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 4919.3700 | 5559.0200                     | 4.9194    | 5.5590                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R209 On 07-November-24 |        |              | Bond Future | 10.5999   | 10.6359                       | 72.3522   | 72.1647                         | 15,057        |
| 28/10/2024 | R209 On 07-November-24 | 10.55  | Call         | Bond Future | 383.1900  | 314.3200                      | 0.3832    | 0.3143                          | 0             |
| 28/10/2024 | R209 On 07-November-24 | 10.55  | Put          | Bond Future | 644.2600  | 762.8400                      | 0.6443    | 0.7628                          | 0             |
| 28/10/2024 | R209 On 07-November-24 | 11.00  | Call         | Bond Future | 2081.6400 | 1910.7600                     | 2.0816    | 1.9108                          | 0             |
| 28/10/2024 | R209 On 07-November-24 | 11.00  | Put          | Bond Future | 34.9800   | 51.5500                       | 0.0350    | 0.0516                          | 100           |
| 28/10/2024 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 7775.5500 | 7588.1000                     | 7.7756    | 7.5881                          | 0             |
| 28/10/2024 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 7820.1800 | 7632.7300                     | 7.8202    | 7.6327                          | 0             |
| 28/10/2024 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 7864.7600 | 7677.3100                     | 7.8648    | 7.6773                          | 0             |
| 28/10/2024 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R209 On 06-February-25 |        |              | Bond Future | 10.6803   | 10.7177                       | 73.8301   | 73.6386                         | 8,674         |
| 28/10/2024 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 8402.0600 | 8189.8300                     | 8.4021    | 8.1898                          | 0             |
| 28/10/2024 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 79.8800   | 59.2000                       | 0.0799    | 0.0592                          | 0             |
| 28/10/2024 | R209 On 08-May-25      |        |              | Bond Future | 10.7634   | 10.8022                       | 72.1858   | 71.9901                         | 5,227         |
| 28/10/2024 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 6093.6500 | 5782.8700                     | 6.0937    | 5.7829                          | 0             |
| 28/10/2024 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 687.6600  | 572.5500                      | 0.6877    | 0.5726                          | 0             |
| 28/10/2024 | R209 On 07-August-25   |        |              | Bond Future | 10.8591   | 10.8994                       | 73.6143   | 73.4144                         | 0             |
| 28/10/2024 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 8928.9500 | 8690.7800                     | 8.9290    | 8.6908                          | 0             |
| 28/10/2024 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 592.8900  | 554.6100                      | 0.5929    | 0.5546                          | 0             |
| 28/10/2024 | R209 On 06-November-25 |        |              | Bond Future | 10.9670   | 11.0089                       | 71.8880   | 71.6839                         | 0             |
| 28/10/2024 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 4289.5300 | 4010.0900                     | 4.2895    | 4.0101                          | 0             |
| 28/10/2024 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 2830.7800 | 2755.3900                     | 2.8308    | 2.7554                          | 0             |
| 28/10/2024 | R210 On 07-November-24 |        |              | Bond Future | 241.6181  | 241.3778                      | 241.6181  | 241.3778                        | 872           |
| 28/10/2024 | R210 On 06-February-25 |        |              | Bond Future | 246.6137  | 246.3674                      | 246.6137  | 246.3674                        | 881           |
| 28/10/2024 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 7003.6600 | 6757.4000                     | 7.0037    | 6.7574                          | 0             |
| 28/10/2024 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R210 On 08-May-25      |        |              | Bond Future | 248.3375  | 248.0858                      | 248.3375  | 248.0858                        | 300           |
| 28/10/2024 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 307.5300  | 55.7800                       | 0.3075    | 0.0558                          | 0             |
| 28/10/2024 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R210 On 07-August-25   |        |              | Bond Future | 253.3137  | 253.0558                      | 253.3137  | 253.0558                        | 0             |
| 28/10/2024 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 4873.6800 | 4615.8300                     | 4.8737    | 4.6158                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R210 On 06-November-25 |        |              | Bond Future | 254.8402  | 254.5767                      | 254.8402  | 254.5767                        | 0             |
| 28/10/2024 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 2700.1800 | 2436.7100                     | 2.7002    | 2.4367                          | 0             |
| 28/10/2024 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R213 On 07-November-24 |        |              | Bond Future | 9.6390    | 9.6448                        | 89.1458   | 89.1210                         | 73,835        |
| 28/10/2024 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 6418.5800 | 6393.8100                     | 6.4186    | 6.3938                          | 0             |
| 28/10/2024 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 0.0000    | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 6457.5400 | 6432.7700                     | 6.4575    | 6.4328                          | 0             |
| 28/10/2024 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 0.0000    | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 6496.4700 | 6471.7000                     | 6.4965    | 6.4717                          | 0             |
| 28/10/2024 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 0.0000    | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R213 On 06-February-25 |        |              | Bond Future | 9.7145    | 9.7207                        | 90.9668   | 90.9412                         | 71,336        |
| 28/10/2024 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 6536.1300 | 6488.7800                     | 6.5361    | 6.4888                          | 0             |
| 28/10/2024 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 65.9600   | 44.2300                       | 0.0660    | 0.0442                          | 0             |
| 28/10/2024 | R213 On 08-May-25      |        |              | Bond Future | 9.7879    | 9.7945                        | 89.2699   | 89.2436                         | 0             |
| 28/10/2024 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 3656.7800 | 3489.7800                     | 3.6568    | 3.4898                          | 0             |
| 28/10/2024 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 776.6600  | 635.9900                      | 0.7767    | 0.6360                          | 0             |
| 28/10/2024 | R213 On 07-August-25   |        |              | Bond Future | 9.8824    | 9.8894                        | 91.0372   | 91.0099                         | 0             |
| 28/10/2024 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 7007.2300 | 6931.6600                     | 7.0072    | 6.9317                          | 0             |
| 28/10/2024 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 437.0800  | 388.7900                      | 0.4371    | 0.3888                          | 0             |
| 28/10/2024 | R213 On 06-November-25 |        |              | Bond Future | 10.0023   | 10.0099                       | 89.2472   | 89.2190                         | 0             |
| 28/10/2024 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 2578.7000 | 2476.3600                     | 2.5787    | 2.4764                          | 0             |
| 28/10/2024 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 2401.0800 | 2326.9400                     | 2.4011    | 2.3269                          | 0             |
| 28/10/2024 | R214 On 07-November-24 |        |              | Bond Future | 10.9704   | 11.0164                       | 67.6880   | 67.4326                         | 6,998         |
| 28/10/2024 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 8205.9200 | 7950.5200                     | 8.2059    | 7.9505                          | 0             |
| 28/10/2024 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 8251.3900 | 7995.9900                     | 8.2514    | 7.9960                          | 0             |
| 28/10/2024 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 8296.8200 | 8041.4200                     | 8.2968    | 8.0414                          | 0             |
| 28/10/2024 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R214 On 06-February-25 |        |              | Bond Future | 11.0536   | 11.1013                       | 69.0708   | 68.8098                         | 18,702        |
| 28/10/2024 | R214 On 06-February-25 | 11.75  | Call         | Bond Future | 4261.0700 | 3893.3100                     | 4.2611    | 3.8933                          | 554           |
| 28/10/2024 | R214 On 06-February-25 | 11.75  | Put          | Bond Future | 597.8700  | 491.0400                      | 0.5979    | 0.4910                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | R214 On 06-February-25 | 12.25  | Call         | Bond Future | 6366.4100  | 6036.2600                     | 6.3664    | 6.0363                          | 554           |
| 28/10/2024 | R214 On 06-February-25 | 12.25  | Put          | Bond Future | 258.6600   | 189.4400                      | 0.2587    | 0.1894                          | 0             |
| 28/10/2024 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 8347.5700  | 8046.4600                     | 8.3476    | 8.0465                          | 0             |
| 28/10/2024 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 117.4400   | 77.2600                       | 0.1174    | 0.0773                          | 0             |
| 28/10/2024 | R214 On 06-February-25 | 13.63  | Call         | Bond Future | 12156.6100 | 11889.9500                    | 12.1566   | 11.8900                         | 0             |
| 28/10/2024 | R214 On 06-February-25 | 13.63  | Put          | Bond Future | 15.1600    | 9.4300                        | 0.0152    | 0.0094                          | 554           |
| 28/10/2024 | R214 On 08-May-25      |        |              | Bond Future | 11.1340    | 11.1832                       | 67.1799   | 66.9135                         | 3,232         |
| 28/10/2024 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 6983.4200  | 6650.7400                     | 6.9834    | 6.6507                          | 0             |
| 28/10/2024 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 617.8900   | 551.6100                      | 0.6179    | 0.5516                          | 0             |
| 28/10/2024 | R214 On 07-August-25   |        |              | Bond Future | 11.2259    | 11.2769                       | 68.5095   | 68.2375                         | 0             |
| 28/10/2024 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 9143.5000  | 8782.1400                     | 9.1435    | 8.7821                          | 0             |
| 28/10/2024 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 721.0200   | 631.6300                      | 0.7210    | 0.6316                          | 0             |
| 28/10/2024 | R214 On 06-November-25 |        |              | Bond Future | 11.3301    | 11.3829                       | 66.5360   | 66.2584                         | 0             |
| 28/10/2024 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 4609.7900  | 4333.2500                     | 4.6098    | 4.3333                          | 0             |
| 28/10/2024 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 3006.1400  | 3007.1800                     | 3.0061    | 3.0072                          | 0             |
| 28/10/2024 | R248 On 07-November-24 |        |              | Bond Future | 11.1308    | 11.1769                       | 82.0617   | 81.7456                         | 215,568       |
| 28/10/2024 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 10104.3100 | 9788.1900                     | 10.1043   | 9.7882                          | 0             |
| 28/10/2024 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 10158.7400 | 9842.6200                     | 10.1587   | 9.8426                          | 0             |
| 28/10/2024 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 10213.0900 | 9896.9700                     | 10.2131   | 9.8970                          | 0             |
| 28/10/2024 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | R248 On 06-February-25 |        |              | Bond Future | 11.2171    | 11.2648                       | 83.7380   | 83.4152                         | 269,190       |
| 28/10/2024 | R248 On 06-February-25 | 10.30  | Call         | Bond Future | 221.8700   | 114.2600                      | 0.2219    | 0.1143                          | 660           |
| 28/10/2024 | R248 On 06-February-25 | 10.30  | Put          | Bond Future | 6876.7000  | 7091.9000                     | 6.8767    | 7.0919                          | 0             |
| 28/10/2024 | R248 On 06-February-25 | 11.00  | Call         | Bond Future | 1457.5300  | 1072.3500                     | 1.4575    | 1.0724                          | 660           |
| 28/10/2024 | R248 On 06-February-25 | 11.00  | Put          | Bond Future | 2952.8200  | 2890.4500                     | 2.9528    | 2.8905                          | 0             |
| 28/10/2024 | R248 On 06-February-25 | 11.70  | Call         | Bond Future | 4198.4400  | 3725.4800                     | 4.1984    | 3.7255                          | 0             |
| 28/10/2024 | R248 On 06-February-25 | 11.70  | Put          | Bond Future | 1034.7800  | 884.6300                      | 1.0348    | 0.8846                          | 660           |
| 28/10/2024 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 9318.7100  | 8932.1700                     | 9.3187    | 8.9322                          | 0             |
| 28/10/2024 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 197.1000   | 133.3700                      | 0.1971    | 0.1334                          | 0             |
| 28/10/2024 | R248 On 08-May-25      |        |              | Bond Future | 11.3003    | 11.3497                       | 81.0034   | 80.6738                         | 14,660        |
| 28/10/2024 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 8748.7200  | 8275.5300                     | 8.7487    | 8.2755                          | 0             |
| 28/10/2024 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 801.8700   | 658.2800                      | 0.8019    | 0.6583                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2024 | R248 On 07-August-25   |        |              | Bond Future | 11.3951    | 11.4463                       | 82.6064   | 82.2699                         | 0             |
| 28/10/2024 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 11426.9800 | 11024.2100                    | 11.4270   | 11.0242                         | 0             |
| 28/10/2024 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 854.5400   | 788.3000                      | 0.8545    | 0.7883                          | 0             |
| 28/10/2024 | R248 On 06-November-25 |        |              | Bond Future | 11.5017    | 11.5548                       | 79.7628   | 79.4194                         | 0             |
| 28/10/2024 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 5339.4700  | 4909.3400                     | 5.3395    | 4.9093                          | 0             |
| 28/10/2024 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 3818.8600  | 3732.1700                     | 3.8189    | 3.7322                          | 0             |
| 28/10/2024 | X038 On 31-January-38  |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | X210 On 31-March-28    |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | X213 On 28-February-31 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 28/10/2024 | X214 On 28-February-41 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |