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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2025 On 07-November-24 |        |              | Bond Future        | 184.9235  | 184.9418                      | 184.9235  | 184.9418                        | 4,870         |
| 30/10/2024 | 2029 On 07-November-24 |        |              | Bond Future        | 133.0937  | 133.2887                      | 133.0937  | 133.2887                        | 6,772         |
| 30/10/2024 | 2029 On 06-February-25 |        |              | Bond Future        | 135.8475  | 136.0450                      | 135.8475  | 136.0450                        | 8,497         |
| 30/10/2024 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 3447.4800 | 3645.0300                     | 3.4475    | 3.6450                          | 0             |
| 30/10/2024 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2029 On 08-May-25      |        |              | Bond Future        | 137.2417  | 137.4424                      | 137.2417  | 137.4424                        | 728           |
| 30/10/2024 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future        | 608.2600  | 407.6400                      | 0.6083    | 0.4076                          | 0             |
| 30/10/2024 | 2029 On 07-August-25   |        |              | Bond Future        | 139.9946  | 140.1974                      | 139.9946  | 140.1974                        | 0             |
| 30/10/2024 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 2584.5600 | 2787.4100                     | 2.5846    | 2.7874                          | 0             |
| 30/10/2024 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2029 On 06-November-25 |        |              | Bond Future | 141.2996  | 141.5045                      | 141.2996  | 141.5045                        | 0             |
| 30/10/2024 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future | 1509.6000 | 1714.5400                     | 1.5096    | 1.7145                          | 0             |
| 30/10/2024 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2030 On 07-November-24 |        |              | Bond Future | 9.2593    | 9.2660                        | 97.1194   | 97.0931                         | 132,776       |
| 30/10/2024 | 2030 On 07-November-24 | 10.21  | Call         | Bond Future | 3653.9200 | 3627.6700                     | 3.6539    | 3.6277                          | 600           |
| 30/10/2024 | 2030 On 07-November-24 | 10.21  | Put          | Bond Future | 0.0200    | 0.0600                        | 0.0000    | 0.0001                          | 0             |
| 30/10/2024 | 2030 On 07-November-24 | 10.71  | Call         | Bond Future | 5505.8400 | 5479.5500                     | 5.5058    | 5.4796                          | 600           |
| 30/10/2024 | 2030 On 07-November-24 | 10.71  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 5615.4700 | 5589.1800                     | 5.6155    | 5.5892                          | 0             |
| 30/10/2024 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 5651.9800 | 5625.6900                     | 5.6520    | 5.6257                          | 0             |
| 30/10/2024 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 5688.4600 | 5662.1700                     | 5.6885    | 5.6622                          | 0             |
| 30/10/2024 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2030 On 07-November-24 | 11.91  | Call         | Bond Future | 9763.8700 | 9737.5800                     | 9.7639    | 9.7376                          | 0             |
| 30/10/2024 | 2030 On 07-November-24 | 11.91  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 600           |
| 30/10/2024 | 2030 On 06-February-25 |        |              | Bond Future | 9.3164    | 9.3238                        | 95.0948   | 95.0669                         | 148,065       |
| 30/10/2024 | 2030 On 06-February-25 | 8.68   | Call         | Bond Future | 318.9700  | 317.3800                      | 0.3190    | 0.3174                          | 800           |
| 30/10/2024 | 2030 On 06-February-25 | 8.68   | Put          | Bond Future | 2764.1000 | 2790.4200                     | 2.7641    | 2.7904                          | 0             |
| 30/10/2024 | 2030 On 06-February-25 | 9.18   | Call         | Bond Future | 916.0800  | 909.7100                      | 0.9161    | 0.9097                          | 800           |
| 30/10/2024 | 2030 On 06-February-25 | 9.18   | Put          | Bond Future | 1433.8100 | 1455.3500                     | 1.4338    | 1.4554                          | 0             |
| 30/10/2024 | 2030 On 06-February-25 | 9.69   | Call         | Bond Future | 2025.0600 | 2011.4200                     | 2.0251    | 2.0114                          | 0             |
| 30/10/2024 | 2030 On 06-February-25 | 9.69   | Put          | Bond Future | 625.0400  | 639.3100                      | 0.6250    | 0.6393                          | 800           |
| 30/10/2024 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 5082.2900 | 5058.2900                     | 5.0823    | 5.0583                          | 0             |
| 30/10/2024 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 93.5600   | 97.4700                       | 0.0936    | 0.0975                          | 0             |
| 30/10/2024 | 2030 On 08-May-25      |        |              | Bond Future | 9.3868    | 9.3948                        | 97.0413   | 97.0122                         | 0             |
| 30/10/2024 | 2030 On 08-May-25      | 8.68   | Call         | Bond Future | 556.6900  | 552.5000                      | 0.5567    | 0.5525                          | 800           |
| 30/10/2024 | 2030 On 08-May-25      | 8.68   | Put          | Bond Future | 3161.1000 | 3186.0400                     | 3.1611    | 3.1860                          | 0             |
| 30/10/2024 | 2030 On 08-May-25      | 9.18   | Call         | Bond Future | 1174.9600 | 1166.4100                     | 1.1750    | 1.1664                          | 800           |
| 30/10/2024 | 2030 On 08-May-25      | 9.18   | Put          | Bond Future | 1927.9500 | 1948.5300                     | 1.9280    | 1.9485                          | 0             |
| 30/10/2024 | 2030 On 08-May-25      | 9.93   | Call         | Bond Future | 2761.4200 | 2745.0500                     | 2.7614    | 2.7451                          | 0             |
| 30/10/2024 | 2030 On 08-May-25      | 9.93   | Put          | Bond Future | 817.6400  | 830.4000                      | 0.8176    | 0.8304                          | 0             |
| 30/10/2024 | 2030 On 08-May-25      | 9.99   | Call         | Bond Future | 2915.5400 | 2898.5800                     | 2.9155    | 2.8986                          | 0             |
| 30/10/2024 | 2030 On 08-May-25      | 9.99   | Put          | Bond Future | 760.0900  | 772.2600                      | 0.7601    | 0.7723                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2030 On 08-May-25      | 10.31  | Call         | Bond Future | 3790.4000 | 3770.6500                     | 3.7904    | 3.7707                          | 1,640         |
| 30/10/2024 | 2030 On 08-May-25      | 10.31  | Put          | Bond Future | 516.0300  | 525.4100                      | 0.5160    | 0.5254                          | 0             |
| 30/10/2024 | 2030 On 08-May-25      | 10.69  | Call         | Bond Future | 4904.3200 | 4881.9100                     | 4.9043    | 4.8819                          | 2,280         |
| 30/10/2024 | 2030 On 08-May-25      | 10.69  | Put          | Bond Future | 322.7700  | 329.4900                      | 0.3228    | 0.3295                          | 0             |
| 30/10/2024 | 2030 On 08-May-25      | 11.86  | Call         | Bond Future | 8525.6600 | 8498.4000                     | 8.5257    | 8.4984                          | 0             |
| 30/10/2024 | 2030 On 08-May-25      | 11.86  | Put          | Bond Future | 61.5600   | 63.4300                       | 0.0616    | 0.0634                          | 1,640         |
| 30/10/2024 | 2030 On 08-May-25      | 12.28  | Call         | Bond Future | 9834.2800 | 9806.1100                     | 9.8343    | 9.8061                          | 0             |
| 30/10/2024 | 2030 On 08-May-25      | 12.28  | Put          | Bond Future | 27.0300   | 27.9900                       | 0.0270    | 0.0280                          | 2,280         |
| 30/10/2024 | 2030 On 07-August-25   |        |              | Bond Future | 9.4833    | 9.4923                        | 94.9537   | 94.9227                         | 0             |
| 30/10/2024 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 4132.8600 | 4112.3300                     | 4.1329    | 4.1123                          | 1,054         |
| 30/10/2024 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 763.4200  | 773.8900                      | 0.7634    | 0.7739                          | 0             |
| 30/10/2024 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 5857.0000 | 5832.9100                     | 5.8570    | 5.8329                          | 0             |
| 30/10/2024 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 433.8500  | 440.7600                      | 0.4339    | 0.4408                          | 0             |
| 30/10/2024 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 8733.5200 | 8705.3500                     | 8.7335    | 8.7054                          | 0             |
| 30/10/2024 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 135.5400  | 138.3700                      | 0.1355    | 0.1384                          | 1,054         |
| 30/10/2024 | 2030 On 06-November-25 |        |              | Bond Future | 9.5924    | 9.6024                        | 96.7943   | 96.7614                         | 0             |
| 30/10/2024 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 1977.0200 | 1963.4800                     | 1.9770    | 1.9635                          | 0             |
| 30/10/2024 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 2149.8500 | 2169.1900                     | 2.1499    | 2.1692                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 |        |              | Bond Future | 9.8661    | 9.8584                        | 92.6222   | 92.6599                         | 54,661        |
| 30/10/2024 | 2032 On 07-November-24 | 9.75   | Call         | Bond Future | 167.5600  | 198.8100                      | 0.1676    | 0.1988                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 9.75   | Put          | Bond Future | 736.5700  | 730.0900                      | 0.7366    | 0.7301                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 9.86   | Call         | Bond Future | 390.0200  | 433.3600                      | 0.3900    | 0.4334                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 9.86   | Put          | Bond Future | 419.9900  | 425.6000                      | 0.4200    | 0.4256                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 9.90   | Call         | Bond Future | 498.9000  | 545.0200                      | 0.4989    | 0.5450                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 9.90   | Put          | Bond Future | 333.8500  | 342.2400                      | 0.3339    | 0.3422                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 10.60  | Call         | Bond Future | 3494.9600 | 3533.3900                     | 3.4950    | 3.5334                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 10.60  | Put          | Bond Future | 1.1400    | 1.8400                        | 0.0011    | 0.0018                          | 200           |
| 30/10/2024 | 2032 On 07-November-24 | 11.11  | Call         | Bond Future | 5821.9900 | 5859.7300                     | 5.8220    | 5.8597                          | 600           |
| 30/10/2024 | 2032 On 07-November-24 | 11.11  | Put          | Bond Future | 0.0100    | 0.0200                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 7418.0300 | 7455.7600                     | 7.4180    | 7.4558                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 7461.8200 | 7499.5500                     | 7.4618    | 7.4996                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 7505.5700 | 7543.3000                     | 7.5056    | 7.5433                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 11.61  | Call         | Bond Future | 8028.3900  | 8066.1200                     | 8.0284    | 8.0661                          | 600           |
| 30/10/2024 | 2032 On 07-November-24 | 11.61  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 11.64  | Call         | Bond Future | 8158.4400  | 8196.1700                     | 8.1584    | 8.1962                          | 1,615         |
| 30/10/2024 | 2032 On 07-November-24 | 11.64  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 12.95  | Call         | Bond Future | 13591.1500 | 13628.8800                    | 13.5912   | 13.6289                         | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 12.95  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 600           |
| 30/10/2024 | 2032 On 07-November-24 | 13.36  | Call         | Bond Future | 15196.7700 | 15234.5000                    | 15.1968   | 15.2345                         | 0             |
| 30/10/2024 | 2032 On 07-November-24 | 13.36  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 1,615         |
| 30/10/2024 | 2032 On 06-February-25 |        |              | Bond Future | 9.9425     | 9.9346                        | 94.5156   | 94.5531                         | 103,386       |
| 30/10/2024 | 2032 On 06-February-25 | 9.42   | Call         | Bond Future | 512.9100   | 527.9600                      | 0.5129    | 0.5280                          | 800           |
| 30/10/2024 | 2032 On 06-February-25 | 9.42   | Put          | Bond Future | 3037.6700  | 3015.1900                     | 3.0377    | 3.0152                          | 0             |
| 30/10/2024 | 2032 On 06-February-25 | 9.92   | Call         | Bond Future | 1417.1000  | 1443.2100                     | 1.4171    | 1.4432                          | 800           |
| 30/10/2024 | 2032 On 06-February-25 | 9.92   | Put          | Bond Future | 1524.1700  | 1512.7500                     | 1.5242    | 1.5128                          | 0             |
| 30/10/2024 | 2032 On 06-February-25 | 10.61  | Call         | Bond Future | 3580.1700  | 3615.6600                     | 3.5802    | 3.6157                          | 0             |
| 30/10/2024 | 2032 On 06-February-25 | 10.61  | Put          | Bond Future | 478.9300   | 476.8900                      | 0.4789    | 0.4769                          | 800           |
| 30/10/2024 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 8024.5300  | 8062.5000                     | 8.0245    | 8.0625                          | 0             |
| 30/10/2024 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 56.7600    | 57.2000                       | 0.0568    | 0.0572                          | 0             |
| 30/10/2024 | 2032 On 08-May-25      |        |              | Bond Future | 10.0230    | 10.0148                       | 92.2857   | 92.3233                         | 37,405        |
| 30/10/2024 | 2032 On 08-May-25      | 9.42   | Call         | Bond Future | 859.8400   | 875.2200                      | 0.8598    | 0.8752                          | 800           |
| 30/10/2024 | 2032 On 08-May-25      | 9.42   | Put          | Bond Future | 3697.7300  | 3675.4800                     | 3.6977    | 3.6755                          | 0             |
| 30/10/2024 | 2032 On 08-May-25      | 9.92   | Call         | Bond Future | 1781.4800  | 1804.6100                     | 1.7815    | 1.8046                          | 800           |
| 30/10/2024 | 2032 On 08-May-25      | 9.92   | Put          | Bond Future | 2258.4200  | 2243.9200                     | 2.2584    | 2.2439                          | 0             |
| 30/10/2024 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 4729.5300  | 4763.1400                     | 4.7295    | 4.7631                          | 0             |
| 30/10/2024 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 748.6400   | 744.6200                      | 0.7486    | 0.7446                          | 0             |
| 30/10/2024 | 2032 On 08-May-25      | 10.97  | Call         | Bond Future | 4940.1700  | 4974.1500                     | 4.9402    | 4.9742                          | 0             |
| 30/10/2024 | 2032 On 08-May-25      | 10.97  | Put          | Bond Future | 698.0300   | 694.3800                      | 0.6980    | 0.6944                          | 800           |
| 30/10/2024 | 2032 On 07-August-25   |        |              | Bond Future | 10.1218    | 10.1135                       | 94.1136   | 94.1507                         | 0             |
| 30/10/2024 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 8444.6500  | 8479.9200                     | 8.4447    | 8.4799                          | 0             |
| 30/10/2024 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 462.4400   | 460.5800                      | 0.4624    | 0.4606                          | 0             |
| 30/10/2024 | 2032 On 06-November-25 |        |              | Bond Future | 10.2388    | 10.2304                       | 91.7770   | 91.8136                         | 0             |
| 30/10/2024 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 3417.2300  | 3441.7200                     | 3.4172    | 3.4417                          | 0             |
| 30/10/2024 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 2636.1400  | 2623.9800                     | 2.6361    | 2.6240                          | 0             |
| 30/10/2024 | 2033 On 07-November-24 |        |              | Bond Future | 126.1171   | 126.2348                      | 126.1171  | 126.2348                        | 6,277         |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2033 On 06-February-25 |        |              | Bond Future | 128.7266   | 128.8453                      | 128.7266  | 128.8453                        | 6,401         |
| 30/10/2024 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 3786.6300  | 3905.2700                     | 3.7866    | 3.9053                          | 0             |
| 30/10/2024 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2033 On 08-May-25      |        |              | Bond Future | 129.8741   | 129.9943                      | 129.8741  | 129.9943                        | 5,288         |
| 30/10/2024 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 745.9300   | 625.6600                      | 0.7459    | 0.6257                          | 0             |
| 30/10/2024 | 2033 On 07-August-25   |        |              | Bond Future | 132.4792   | 132.6001                      | 132.4792  | 132.6001                        | 0             |
| 30/10/2024 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 3829.1900  | 3950.0900                     | 3.8292    | 3.9501                          | 0             |
| 30/10/2024 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2033 On 06-November-25 |        |              | Bond Future | 133.5351   | 133.6566                      | 133.5351  | 133.6566                        | 0             |
| 30/10/2024 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 395.0700   | 516.5700                      | 0.3951    | 0.5166                          | 0             |
| 30/10/2024 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2037 On 07-November-24 |        |              | Bond Future | 10.8373    | 10.8100                       | 86.7476   | 86.9103                         | 77,196        |
| 30/10/2024 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 9454.2700  | 9616.9900                     | 9.4543    | 9.6170                          | 0             |
| 30/10/2024 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 9504.3200  | 9667.0400                     | 9.5043    | 9.6670                          | 0             |
| 30/10/2024 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 9554.3300  | 9717.0500                     | 9.5543    | 9.7171                          | 0             |
| 30/10/2024 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2037 On 06-February-25 |        |              | Bond Future | 10.9264    | 10.8982                       | 84.2604   | 84.4254                         | 171,029       |
| 30/10/2024 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 9880.1300  | 10041.8100                    | 9.8801    | 10.0418                         | 0             |
| 30/10/2024 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 80.4600    | 77.1300                       | 0.0805    | 0.0771                          | 0             |
| 30/10/2024 | 2037 On 08-May-25      |        |              | Bond Future | 11.0235    | 10.9943                       | 85.9850   | 86.1529                         | 3,975         |
| 30/10/2024 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 7353.2500  | 7497.9800                     | 7.3533    | 7.4980                          | 0             |
| 30/10/2024 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 720.0500   | 696.9000                      | 0.7201    | 0.6969                          | 0             |
| 30/10/2024 | 2037 On 08-May-25      | 12.55  | Call         | Bond Future | 8660.6400  | 8811.6700                     | 8.6606    | 8.8117                          | 15,000        |
| 30/10/2024 | 2037 On 08-May-25      | 12.55  | Put          | Bond Future | 518.9500   | 502.1000                      | 0.5190    | 0.5021                          | 0             |
| 30/10/2024 | 2037 On 08-May-25      | 13.30  | Call         | Bond Future | 11935.4700 | 12096.4800                    | 11.9355   | 12.0965                         | 7,500         |
| 30/10/2024 | 2037 On 08-May-25      | 13.30  | Put          | Bond Future | 203.1200   | 196.2500                      | 0.2031    | 0.1963                          | 0             |
| 30/10/2024 | 2037 On 08-May-25      | 13.35  | Call         | Bond Future | 12150.8900 | 12312.3800                    | 12.1509   | 12.3124                         | 7,500         |
| 30/10/2024 | 2037 On 08-May-25      | 13.35  | Put          | Bond Future | 187.9800   | 181.5900                      | 0.1880    | 0.1816                          | 0             |
| 30/10/2024 | 2037 On 07-August-25   |        |              | Bond Future | 11.1366    | 11.1064                       | 83.4273   | 83.5973                         | 15            |
| 30/10/2024 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 1321.7500  | 1376.5500                     | 1.3218    | 1.3766                          | 2,541         |
| 30/10/2024 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 5970.4900  | 5855.2600                     | 5.9705    | 5.8553                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 1723.1100  | 1788.4200                     | 1.7231    | 1.7884                          | 2,341         |
| 30/10/2024 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 5112.0100  | 5007.2900                     | 5.1120    | 5.0073                          | 0             |
| 30/10/2024 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 1915.3700  | 1985.2400                     | 1.9154    | 1.9852                          | 200           |
| 30/10/2024 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 4772.0000  | 4671.8400                     | 4.7720    | 4.6718                          | 0             |
| 30/10/2024 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 3020.3900  | 3111.9200                     | 3.0204    | 3.1119                          | 0             |
| 30/10/2024 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 3395.7000  | 3317.2000                     | 3.3957    | 3.3172                          | 2,541         |
| 30/10/2024 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 4121.7700  | 4229.3400                     | 4.1218    | 4.2293                          | 0             |
| 30/10/2024 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 2550.5100  | 2488.0500                     | 2.5505    | 2.4881                          | 2,541         |
| 30/10/2024 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 5546.6400  | 5669.7200                     | 5.5466    | 5.6697                          | 0             |
| 30/10/2024 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 1827.7200  | 1780.7700                     | 1.8277    | 1.7808                          | 2,541         |
| 30/10/2024 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 6896.1300  | 7030.1300                     | 6.8961    | 7.0301                          | 0             |
| 30/10/2024 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 1362.7900  | 1326.7600                     | 1.3628    | 1.3268                          | 2,541         |
| 30/10/2024 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 10328.1100 | 10479.6900                    | 10.3281   | 10.4797                         | 0             |
| 30/10/2024 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 673.3600   | 654.9100                      | 0.6734    | 0.6549                          | 0             |
| 30/10/2024 | 2037 On 06-November-25 |        |              | Bond Future | 11.2539    | 11.2227                       | 85.0433   | 85.2155                         | 0             |
| 30/10/2024 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 5150.9800  | 5260.6400                     | 5.1510    | 5.2606                          | 0             |
| 30/10/2024 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 3114.3800  | 3051.8800                     | 3.1144    | 3.0519                          | 0             |
| 30/10/2024 | 2038 On 07-November-24 |        |              | Bond Future | 137.8278   | 138.4518                      | 137.8278  | 138.4518                        | 608           |
| 30/10/2024 | 2038 On 06-February-25 |        |              | Bond Future | 138.5783   | 139.2136                      | 138.5783  | 139.2136                        | 2,477         |
| 30/10/2024 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 3348.3300  | 3983.6000                     | 3.3483    | 3.9836                          | 0             |
| 30/10/2024 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2038 On 08-May-25      |        |              | Bond Future | 141.4487   | 142.0960                      | 141.4487  | 142.0960                        | 440           |
| 30/10/2024 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 1768.6500  | 2416.0400                     | 1.7687    | 2.4160                          | 0             |
| 30/10/2024 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2038 On 07-August-25   |        |              | Bond Future | 142.1414   | 142.7998                      | 142.1414  | 142.7998                        | 0             |
| 30/10/2024 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 2581.4300  | 3239.7900                     | 2.5814    | 3.2398                          | 0             |
| 30/10/2024 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2038 On 06-November-25 |        |              | Bond Future | 144.9339   | 145.6034                      | 144.9339  | 145.6034                        | 0             |
| 30/10/2024 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 1053.9300  | 1723.3700                     | 1.0539    | 1.7234                          | 0             |
| 30/10/2024 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2040 On 07-November-24 |        |              | Bond Future | 11.0925    | 11.0652                       | 87.2983   | 87.4740                         | 89,386        |
| 30/10/2024 | 2040 On 07-November-24 | 12.10  | Call         | Bond Future | 6120.0400  | 6295.8100                     | 6.1200    | 6.2958                          | 640           |
| 30/10/2024 | 2040 On 07-November-24 | 12.10  | Put          | Bond Future | 0.0200     | 0.0300                        | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2040 On 07-November-24 | 12.60  | Call         | Bond Future | 8909.6400  | 9085.4000                     | 8.9096    | 9.0854                          | 0             |
| 30/10/2024 | 2040 On 07-November-24 | 12.60  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 640           |
| 30/10/2024 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 10194.6600 | 10370.4200                    | 10.1947   | 10.3704                         | 0             |
| 30/10/2024 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 10247.4700 | 10423.2300                    | 10.2475   | 10.4232                         | 0             |
| 30/10/2024 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 10300.2200 | 10475.9800                    | 10.3002   | 10.4760                         | 0             |
| 30/10/2024 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2040 On 07-November-24 | 13.15  | Call         | Bond Future | 11804.9700 | 11980.7300                    | 11.8050   | 11.9807                         | 0             |
| 30/10/2024 | 2040 On 07-November-24 | 13.15  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 640           |
| 30/10/2024 | 2040 On 06-February-25 |        |              | Bond Future | 11.1835    | 11.1553                       | 84.5717   | 84.7500                         | 71,457        |
| 30/10/2024 | 2040 On 06-February-25 | 11.00  | Call         | Bond Future | 1446.3400  | 1531.9000                     | 1.4463    | 1.5319                          | 780           |
| 30/10/2024 | 2040 On 06-February-25 | 11.00  | Put          | Bond Future | 2619.4700  | 2526.6700                     | 2.6195    | 2.5267                          | 0             |
| 30/10/2024 | 2040 On 06-February-25 | 11.70  | Call         | Bond Future | 4077.9500  | 4218.8200                     | 4.0780    | 4.2188                          | 0             |
| 30/10/2024 | 2040 On 06-February-25 | 11.70  | Put          | Bond Future | 902.4000   | 864.9100                      | 0.9024    | 0.8649                          | 780           |
| 30/10/2024 | 2040 On 06-February-25 | 12.20  | Call         | Bond Future | 6470.3800  | 6632.0400                     | 6.4704    | 6.6320                          | 0             |
| 30/10/2024 | 2040 On 06-February-25 | 12.20  | Put          | Bond Future | 390.5900   | 373.8900                      | 0.3906    | 0.3739                          | 780           |
| 30/10/2024 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 10251.7800 | 10425.8200                    | 10.2518   | 10.4258                         | 0             |
| 30/10/2024 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 105.4800   | 101.1600                      | 0.1055    | 0.1012                          | 0             |
| 30/10/2024 | 2040 On 08-May-25      |        |              | Bond Future | 11.2816    | 11.2525                       | 86.3026   | 86.4840                         | 3,900         |
| 30/10/2024 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 8505.9000  | 8665.0600                     | 8.5059    | 8.6651                          | 0             |
| 30/10/2024 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 702.8100   | 680.5600                      | 0.7028    | 0.6806                          | 0             |
| 30/10/2024 | 2040 On 08-May-25      | 12.75  | Call         | Bond Future | 9062.0200  | 9223.7800                     | 9.0620    | 9.2238                          | 15,000        |
| 30/10/2024 | 2040 On 08-May-25      | 12.75  | Put          | Bond Future | 618.6500   | 599.0000                      | 0.6187    | 0.5990                          | 0             |
| 30/10/2024 | 2040 On 08-May-25      | 13.43  | Call         | Bond Future | 12201.7500 | 12373.9700                    | 12.2018   | 12.3740                         | 7,500         |
| 30/10/2024 | 2040 On 08-May-25      | 13.43  | Put          | Bond Future | 282.5100   | 273.3200                      | 0.2825    | 0.2733                          | 0             |
| 30/10/2024 | 2040 On 08-May-25      | 13.50  | Call         | Bond Future | 12517.8400 | 12690.8800                    | 12.5178   | 12.6909                         | 7,500         |
| 30/10/2024 | 2040 On 08-May-25      | 13.50  | Put          | Bond Future | 254.9600   | 246.5900                      | 0.2550    | 0.2466                          | 0             |
| 30/10/2024 | 2040 On 07-August-25   |        |              | Bond Future | 11.3945    | 11.3645                       | 83.5005   | 83.6843                         | 16            |
| 30/10/2024 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 11220.0700 | 11384.0300                    | 11.2201   | 11.3840                         | 0             |
| 30/10/2024 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 741.8500   | 721.9600                      | 0.7419    | 0.7220                          | 0             |
| 30/10/2024 | 2040 On 06-November-25 |        |              | Bond Future | 11.5107    | 11.4798                       | 85.1175   | 85.3038                         | 0             |
| 30/10/2024 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 5471.3500  | 5588.6700                     | 5.4714    | 5.5887                          | 0             |
| 30/10/2024 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 3527.4200  | 3458.4400                     | 3.5274    | 3.4584                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2044 On 07-November-24 |        |              | Bond Future | 11.2023    | 11.1799                       | 83.2478   | 83.3958                         | 23,431        |
| 30/10/2024 | 2044 On 07-November-24 | 12.00  | Call         | Bond Future | 5005.5100  | 5153.7200                     | 5.0055    | 5.1537                          | 0             |
| 30/10/2024 | 2044 On 07-November-24 | 12.00  | Put          | Bond Future | 0.4100     | 0.6000                        | 0.0004    | 0.0006                          | 13,875        |
| 30/10/2024 | 2044 On 07-November-24 | 12.25  | Call         | Bond Future | 6470.1200  | 6618.1500                     | 6.4701    | 6.6182                          | 0             |
| 30/10/2024 | 2044 On 07-November-24 | 12.25  | Put          | Bond Future | 0.0200     | 0.0300                        | 0.0000    | 0.0000                          | 9,540         |
| 30/10/2024 | 2044 On 07-November-24 | 12.50  | Call         | Bond Future | 7888.9800  | 8037.0000                     | 7.8890    | 8.0370                          | 0             |
| 30/10/2024 | 2044 On 07-November-24 | 12.50  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 11,405        |
| 30/10/2024 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future | 10067.6100 | 10215.6300                    | 10.0676   | 10.2156                         | 0             |
| 30/10/2024 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future | 10120.6800 | 10268.7000                    | 10.1207   | 10.2687                         | 0             |
| 30/10/2024 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future | 10173.6800 | 10321.7000                    | 10.1737   | 10.3217                         | 0             |
| 30/10/2024 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2044 On 06-February-25 |        |              | Bond Future | 11.2898    | 11.2668                       | 80.5637   | 80.7138                         | 71,008        |
| 30/10/2024 | 2044 On 06-February-25 | 12.00  | Call         | Bond Future | 5118.5900  | 5246.4500                     | 5.1186    | 5.2465                          | 449           |
| 30/10/2024 | 2044 On 06-February-25 | 12.00  | Put          | Bond Future | 699.2800   | 677.0300                      | 0.6993    | 0.6770                          | 0             |
| 30/10/2024 | 2044 On 06-February-25 | 12.50  | Call         | Bond Future | 7602.4600  | 7743.1100                     | 7.6025    | 7.7431                          | 449           |
| 30/10/2024 | 2044 On 06-February-25 | 12.50  | Put          | Bond Future | 304.7500   | 295.2900                      | 0.3048    | 0.2953                          | 0             |
| 30/10/2024 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future | 10231.2200 | 10377.7200                    | 10.2312   | 10.3777                         | 0             |
| 30/10/2024 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future | 126.6300   | 123.0200                      | 0.1266    | 0.1230                          | 0             |
| 30/10/2024 | 2044 On 06-February-25 | 13.75  | Call         | Bond Future | 13777.5400 | 13926.9900                    | 13.7775   | 13.9270                         | 0             |
| 30/10/2024 | 2044 On 06-February-25 | 13.75  | Put          | Bond Future | 26.1600    | 25.5000                       | 0.0262    | 0.0255                          | 449           |
| 30/10/2024 | 2044 On 08-May-25      |        | Call         | Bond Future | 19.6600    | 21.5300                       | 0.0197    | 0.0215                          | 0             |
| 30/10/2024 | 2044 On 08-May-25      |        |              | Bond Future | 11.3837    | 11.3599                       | 82.2126   | 82.3652                         | 8,697         |
| 30/10/2024 | 2044 On 08-May-25      |        | Put          | Bond Future | 17807.0400 | 17656.3100                    | 17.8070   | 17.6563                         | 0             |
| 30/10/2024 | 2044 On 08-May-25      | 10.92  | Call         | Bond Future | 1547.0800  | 1607.5500                     | 1.5471    | 1.6076                          | 2,490         |
| 30/10/2024 | 2044 On 08-May-25      | 10.92  | Put          | Bond Future | 4615.4000  | 4523.2700                     | 4.6154    | 4.5233                          | 0             |
| 30/10/2024 | 2044 On 08-May-25      | 11.65  | Call         | Bond Future | 3887.3800  | 3988.1800                     | 3.8874    | 3.9882                          | 0             |
| 30/10/2024 | 2044 On 08-May-25      | 11.65  | Put          | Bond Future | 2206.3600  | 2154.5600                     | 2.2064    | 2.1546                          | 2,490         |
| 30/10/2024 | 2044 On 08-May-25      | 12.40  | Call         | Bond Future | 7114.1800  | 7241.9400                     | 7.1142    | 7.2419                          | 0             |
| 30/10/2024 | 2044 On 08-May-25      | 12.40  | Put          | Bond Future | 995.5800   | 970.7400                      | 0.9956    | 0.9707                          | 2,490         |
| 30/10/2024 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future | 8595.8100  | 8730.6600                     | 8.5958    | 8.7307                          | 0             |
| 30/10/2024 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future | 708.0100   | 690.2600                      | 0.7080    | 0.6903                          | 0             |
| 30/10/2024 | 2044 On 07-August-25   |        |              | Bond Future | 11.4910    | 11.4665                       | 79.4547   | 79.6093                         | 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 |
|------------|------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future        | 11243.2300 | 11380.8300                    | 11.2432   | 11.3808                         | 0             |
| 30/10/2024 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future        | 826.5400   | 809.5700                      | 0.8265    | 0.8096                          | 0             |
| 30/10/2024 | 2044 On 06-November-25 |        |              | Bond Future        | 11.6008    | 11.5757                       | 80.9932   | 81.1497                         | 0             |
| 30/10/2024 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future        | 5403.8200  | 5502.1400                     | 5.4038    | 5.5021                          | 0             |
| 30/10/2024 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future        | 3699.3600  | 3641.2200                     | 3.6994    | 3.6412                          | 0             |
| 30/10/2024 | 2046 On 07-November-24 |        |              | Bond Future        | 118.8380   | 118.5926                      | 118.8380  | 118.5926                        | 5,267         |
| 30/10/2024 | 2046 On 06-February-25 |        |              | Bond Future        | 121.2969   | 121.0449                      | 121.2969  | 121.0449                        | 17,752        |
| 30/10/2024 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future        | 7286.9300  | 7034.9400                     | 7.2869    | 7.0349                          | 0             |
| 30/10/2024 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2046 On 08-May-25      |        |              | Bond Future        | 121.5785   | 121.3205                      | 121.5785  | 121.3205                        | 0             |
| 30/10/2024 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future        | 391.5500   | 649.4800                      | 0.3916    | 0.6495                          | 0             |
| 30/10/2024 | 2046 On 07-August-25   |        |              | Bond Future        | 124.0165   | 123.7516                      | 124.0165  | 123.7516                        | 0             |
| 30/10/2024 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future        | 5326.5300  | 5061.5600                     | 5.3265    | 5.0616                          | 0             |
| 30/10/2024 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2046 On 06-November-25 |        |              | Bond Future        | 124.1795   | 123.9077                      | 124.1795  | 123.9077                        | 0             |
| 30/10/2024 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future        | 1230.5400  | 1502.2700                     | 1.2305    | 1.5023                          | 0             |
| 30/10/2024 | 2050 On 07-November-24 |        |              | Bond Future        | 119.9070   | 120.3305                      | 119.9070  | 120.3305                        | 4,151         |
| 30/10/2024 | 2050 On 06-February-25 |        |              | Bond Future        | 120.0462   | 120.4770                      | 120.0462  | 120.4770                        | 15,948        |
| 30/10/2024 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 4446.2400  | 4876.9800                     | 4.4462    | 4.8770                          | 0             |
| 30/10/2024 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2050 On 08-May-25      |        |              | Bond Future        | 122.5326   | 122.9715                      | 122.5326  | 122.9715                        | 0             |
| 30/10/2024 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future        | 1372.6200  | 1811.5200                     | 1.3726    | 1.8115                          | 0             |
| 30/10/2024 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2050 On 07-August-25   |        |              | Bond Future        | 122.6007   | 123.0466                      | 122.6007  | 123.0466                        | 0             |
| 30/10/2024 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 2710.7200  | 3156.5500                     | 2.7107    | 3.1566                          | 0             |
| 30/10/2024 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 2050 On 06-November-25 |        |              | Bond Future        | 125.0092   | 125.4622                      | 125.0092  | 125.4622                        | 0             |
| 30/10/2024 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 589.2000   | 1042.1600                     | 0.5892    | 1.0422                          | 0             |
| 30/10/2024 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | AL37 On 07-November-24 |        |              | Index Future       | 1042.3470 | 1042.1110                     | 1042.3470 | 1,042.1110                      | 0             |
| 30/10/2024 | AL37 On 06-February-25 |        |              | Index Future       | 1063.6550 | 1063.4100                     | 1063.6550 | 1,063.4100                      | 0             |
| 30/10/2024 | AL37 On 08-May-25      |        |              | Index Future       | 1085.4360 | 1085.1830                     | 1085.4360 | 1,085.1830                      | 0             |
| 30/10/2024 | AL37 On 07-August-25   |        |              | Index Future       | 1106.9670 | 1106.7040                     | 1106.9670 | 1,106.7040                      | 0             |
| 30/10/2024 | AL37 On 06-November-25 |        |              | Index Future       | 1128.4970 | 1128.2260                     | 1128.4970 | 1,128.2260                      | 0             |
| 30/10/2024 | AL7T On 07-November-24 |        |              | Index Future       | 1254.0190 | 1255.3090                     | 1254.0190 | 1,255.3090                      | 0             |
| 30/10/2024 | AL7T On 06-February-25 |        |              | Index Future       | 1279.6540 | 1280.9650                     | 1279.6540 | 1,280.9650                      | 0             |
| 30/10/2024 | AL7T On 08-May-25      |        |              | Index Future       | 1305.8580 | 1307.1930                     | 1305.8580 | 1,307.1930                      | 0             |
| 30/10/2024 | AL7T On 07-August-25   |        |              | Index Future       | 1331.7610 | 1333.1170                     | 1331.7610 | 1,333.1170                      | 0             |
| 30/10/2024 | AL7T On 06-November-25 |        |              | Index Future       | 1357.6640 | 1359.0410                     | 1357.6640 | 1,359.0410                      | 0             |
| 30/10/2024 | ALBI On 07-November-24 |        |              | Index Future       | 1080.6530 | 1081.8150                     | 1080.6530 | 1,081.8150                      | 77            |
| 30/10/2024 | ALBI On 06-February-25 |        |              | Index Future       | 1102.7440 | 1103.9260                     | 1102.7440 | 1,103.9260                      | 42            |
| 30/10/2024 | ALBI On 08-May-25      |        |              | Index Future       | 1125.3250 | 1126.5290                     | 1125.3250 | 1,126.5290                      | 0             |
| 30/10/2024 | ALBI On 07-August-25   |        |              | Index Future       | 1147.6470 | 1148.8700                     | 1147.6470 | 1,148.8700                      | 0             |
| 30/10/2024 | ALBI On 06-November-25 |        |              | Index Future       | 1169.9690 | 1171.2110                     | 1169.9690 | 1,171.2110                      | 0             |
| 30/10/2024 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C025 On 31-January-25  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C038 On 31-January-38  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C040 On 06-October-15  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 30/10/2024 | C040 On 31-January-40  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C044 On 31-January-44  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 30/10/2024 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 30/10/2024 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | ES33 On 07-November-24  |        |              | Bond Future        | 11.0194   | 10.9928                       | 81.6157   | 81.7442                         | 0             |
| 30/10/2024 | ES33 On 06-February-25  |        |              | Bond Future        | 11.1339   | 11.1063                       | 83.3043   | 83.4346                         | 0             |
| 30/10/2024 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 9572.7500 | 9702.9600                     | 9.5728    | 9.7030                          | 0             |
| 30/10/2024 | 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 |
|------------|------------------------|--------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | ES33 On 08-May-25      |        |              | Bond Future | 11.2496      | 11.2209                       | 81.2292   | 81.3615                         | 0             |
| 30/10/2024 | ES33 On 08-May-25      | 12.73  | Call         | Bond Future | 6457.1600    | 6589.4800                     | 6.4572    | 6.5895                          | 0             |
| 30/10/2024 | ES33 On 08-May-25      | 12.73  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | ES33 On 07-August-25   |        |              | Bond Future | 11.3826      | 11.3529                       | 82.8568   | 82.9906                         | 0             |
| 30/10/2024 | ES33 On 07-August-25   | 13.56  | Call         | Bond Future | 9052.1600    | 9186.0200                     | 9.0522    | 9.1860                          | 0             |
| 30/10/2024 | ES33 On 07-August-25   | 13.56  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | ES33 On 06-November-25 |        |              | Bond Future | 11.5371      | 11.5062                       | 80.6852   | 80.8205                         | 0             |
| 30/10/2024 | ES33 On 06-November-25 | 12.01  | Call         | Bond Future | 2034.9600    | 2170.3000                     | 2.0350    | 2.1703                          | 0             |
| 30/10/2024 | ES33 On 06-November-25 | 12.01  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | ES42 On 07-November-24 |        |              | Bond Future | 11.4831      | 11.4611                       | 78.1332   | 78.2687                         | 0             |
| 30/10/2024 | ES42 On 06-February-25 |        |              | Bond Future | 11.5809      | 11.5582                       | 79.7499   | 79.8873                         | 0             |
| 30/10/2024 | ES42 On 06-February-25 | 13.71  | Call         | Bond Future | 11356.4100   | 11493.8200                    | 11.3564   | 11.4938                         | 0             |
| 30/10/2024 | ES42 On 06-February-25 | 13.71  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | ES42 On 08-May-25      |        |              | Bond Future | 11.6837      | 11.6602                       | 77.1343   | 77.2741                         | 0             |
| 30/10/2024 | ES42 On 08-May-25      | 13.25  | Call         | Bond Future | 8503.4300    | 8643.1800                     | 8.5034    | 8.6432                          | 0             |
| 30/10/2024 | ES42 On 08-May-25      | 13.25  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | ES42 On 07-August-25   |        |              | Bond Future | 11.7963      | 11.7722                       | 78.6787   | 78.8201                         | 0             |
| 30/10/2024 | ES42 On 07-August-25   | 13.79  | Call         | Bond Future | 10406.5100   | 10547.9400                    | 10.4065   | 10.5479                         | 0             |
| 30/10/2024 | ES42 On 07-August-25   | 13.79  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | ES42 On 06-November-25 |        |              | Bond Future | 11.9215      | 11.8967                       | 75.9564   | 76.0995                         | 0             |
| 30/10/2024 | ES42 On 06-November-25 | 12.39  | Call         | Bond Future | 2622.4800    | 2765.6400                     | 2.6225    | 2.7656                          | 0             |
| 30/10/2024 | ES42 On 06-November-25 | 12.39  | Put          | Bond Future | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | GOVI On 07-November-24 |        |              | GOVI        | 1063.9100    | 1065.0310                     | 1063.9100 | 1,065.0310                      | 4             |
| 30/10/2024 | GOVI On 07-November-24 | 948.78 | Call         | GOVI        | 1151300.0000 | 1162510.0000                  | 115.1300  | 116.2510                        | 0             |
| 30/10/2024 | GOVI On 07-November-24 | 948.78 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | GOVI On 07-November-24 | 948.79 | Call         | GOVI        | 1151200.0000 | 1162410.0000                  | 115.1200  | 116.2410                        | 0             |
| 30/10/2024 | GOVI On 07-November-24 | 948.79 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | GOVI On 07-November-24 | 948.80 | Call         | GOVI        | 1151100.0000 | 1162310.0000                  | 115.1100  | 116.2310                        | 0             |
| 30/10/2024 | GOVI On 07-November-24 | 948.80 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | GOVI On 06-February-25 |        |              | GOVI        | 1085.6580    | 1086.7990                     | 1085.6580 | 1,086.7990                      | 641           |
| 30/10/2024 | GOVI On 06-February-25 | 972.00 | Call         | GOVI        | 1136580.0000 | 1147990.0000                  | 113.6580  | 114.7990                        | 0             |
| 30/10/2024 | GOVI On 06-February-25 | 972.00 | Put          | GOVI        | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | GOVI On 08-May-25      |        |              | GOVI        | 1107.8900    | 1109.0510                     | 1107.8900 | 1,109.0510                      | 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 |
|------------|-------------------------|----------|--------------|------------------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | GOVI On 08-May-25       | 1,022.00 | Call         | GOVI                   | 858900.0000  | 870510.0000                   | 85.8900   | 87.0510                         | 0             |
| 30/10/2024 | GOVI On 08-May-25       | 1,022.00 | Put          | GOVI                   | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | GOVI On 07-August-25    |          |              | GOVI                   | 1129.8660    | 1131.0450                     | 1129.8660 | 1,131.0450                      | 0             |
| 30/10/2024 | GOVI On 07-August-25    | 1,011.00 | Call         | GOVI                   | 1188660.0000 | 1200450.0000                  | 118.8660  | 120.0450                        | 0             |
| 30/10/2024 | GOVI On 07-August-25    | 1,011.00 | Put          | GOVI                   | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | GOVI On 06-November-25  |          |              | GOVI                   | 1151.8420    | 1153.0400                     | 1151.8420 | 1,153.0400                      | 0             |
| 30/10/2024 | GOVI On 06-November-25  | 1,112.00 | Call         | GOVI                   | 398420.0000  | 410400.0000                   | 39.8420   | 41.0400                         | 0             |
| 30/10/2024 | GOVI On 06-November-25  | 1,112.00 | Put          | GOVI                   | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | GVIX On 01-January-29   |          |              | LIVE INDEX             | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 30/10/2024 | IGOV On 07-November-24  |          |              | Index Future           | 367.0210     | 367.4560                      | 367.0210  | 367.4560                        | 6             |
| 30/10/2024 | IGOV On 06-February-25  |          |              | Index Future           | 374.6150     | 375.0570                      | 374.6150  | 375.0570                        | 882           |
| 30/10/2024 | IGOV On 08-May-25       |          |              | Index Future           | 382.3760     | 382.8260                      | 382.3760  | 382.8260                        | 8             |
| 30/10/2024 | IGOV On 07-August-25    |          |              | Index Future           | 390.0480     | 390.5060                      | 390.0480  | 390.5060                        | 0             |
| 30/10/2024 | IGOV On 06-November-25  |          |              | Index Future           | 397.7200     | 398.1850                      | 397.7200  | 398.1850                        | 0             |
| 30/10/2024 | IS10 On 17-December-25  |          |              | Interest Rate Swap     | 80.2800      | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 30/10/2024 | IS10 On 16-March-26     |          |              | Interest Rate Swap     | 76.8200      | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 30/10/2024 | IS10 On 15-June-26      |          |              | Interest Rate Swap     | 75.2400      | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 30/10/2024 | IS10 On 21-September-26 |          |              | Interest Rate Swap     | 77.2700      | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 30/10/2024 | IS10 On 21-December-26  |          |              | Interest Rate Swap     | 81.3000      | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 30/10/2024 | IS10 On 15-March-27     |          |              | Interest Rate Swap     | 79.8000      | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 30/10/2024 | IS10 On 21-June-27      |          |              | Interest Rate Swap     | 81.8600      | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 30/10/2024 | IS10 On 20-September-27 |          |              | Interest Rate Swap     | 87.6100      | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 30/10/2024 | IS10 On 20-December-27  |          |              | Interest Rate Swap     | 87.9400      | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 30/10/2024 | IS10 On 22-March-28     |          |              | Interest Rate Swap     | 80.8900      | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 30/10/2024 | IS10 On 20-June-28      |          |              | Interest Rate Swap     | 88.6800      | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 30/10/2024 | IS10 On 19-September-28 |          |              | Interest Rate Swap     | 92.0200      | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 30/10/2024 | J186 On 21-December-26  |          |              | Interest Rate Swap     | 8.6830       | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 30/10/2024 | JBAF On 16-October-24   |          |              | Jibar Tradeable Future | 8.3300       | 8.3300                        | 91.6700   | 8.3300                          | 0             |
| 30/10/2024 | JBAF On 20-November-24  |          |              | Jibar Tradeable Future | 8.3600       | 8.3600                        | 91.6400   | 91.6400                         | 0             |
| 30/10/2024 | JBAF On 18-December-24  |          |              | Jibar Tradeable Future | 8.3570       | 8.3570                        | 91.6430   | 91.6430                         | 0             |
| 30/10/2024 | JBAF On 15-January-25   |          |              | Jibar Tradeable Future | 8.3770       | 8.3770                        | 91.6230   | 91.6230                         | 0             |
| 30/10/2024 | 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 |
|------------|-------------------------|--------|--------------|------------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.2950     | 8.2950                        | 91.7050   | 91.7050                         | 0             |
| 30/10/2024 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.3400     | 8.3400                        | 91.6600   | 91.6600                         | 0             |
| 30/10/2024 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720     | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 30/10/2024 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720     | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 30/10/2024 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000     | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 30/10/2024 | R033 On 07-November-24  |        |              | Bond Future            | 10.1670    | 10.1546                       | 100.2317  | 100.3004                        | 0             |
| 30/10/2024 | R033 On 07-November-24  | 10.33  | Call         | Bond Future            | 1068.6500  | 1144.6100                     | 1.0687    | 1.1446                          | 0             |
| 30/10/2024 | R033 On 07-November-24  | 10.33  | Put          | Bond Future            | 174.3600   | 181.6800                      | 0.1744    | 0.1817                          | 0             |
| 30/10/2024 | R033 On 06-February-25  |        |              | Bond Future            | 10.2536    | 10.2408                       | 102.2807  | 102.3497                        | 0             |
| 30/10/2024 | R033 On 06-February-25  | 10.33  | Call         | Bond Future            | 1913.7200  | 1960.1500                     | 1.9137    | 1.9602                          | 0             |
| 30/10/2024 | R033 On 06-February-25  | 10.33  | Put          | Bond Future            | 1503.5500  | 1481.0200                     | 1.5036    | 1.4810                          | 0             |
| 30/10/2024 | R033 On 08-May-25       |        |              | Bond Future            | 10.3447    | 10.3314                       | 99.3251   | 99.3948                         | 0             |
| 30/10/2024 | R033 On 08-May-25       | 10.33  | Call         | Bond Future            | 2329.5400  | 2371.2600                     | 2.3295    | 2.3713                          | 0             |
| 30/10/2024 | R033 On 08-May-25       | 10.33  | Put          | Bond Future            | 2406.3400  | 2378.3400                     | 2.4063    | 2.3783                          | 0             |
| 30/10/2024 | R033 On 07-August-25    |        |              | Bond Future            | 10.4533    | 10.4396                       | 101.2921  | 101.3618                        | 0             |
| 30/10/2024 | R033 On 07-August-25    | 10.33  | Call         | Bond Future            | 2515.0700  | 2553.5500                     | 2.5151    | 2.5536                          | 0             |
| 30/10/2024 | R033 On 07-August-25    | 10.33  | Put          | Bond Future            | 3145.6400  | 3114.4000                     | 3.1456    | 3.1144                          | 0             |
| 30/10/2024 | R033 On 06-November-25  |        |              | Bond Future            | 10.5796    | 10.5655                       | 98.2112   | 98.2810                         | 0             |
| 30/10/2024 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 2799.7400  | 2836.3400                     | 2.7997    | 2.8363                          | 0             |
| 30/10/2024 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 4043.9600  | 4010.8300                     | 4.0440    | 4.0108                          | 0             |
| 30/10/2024 | R035 On 07-November-24  |        |              | Bond Future            | 10.4372    | 10.4198                       | 92.0444   | 92.1454                         | 79,660        |
| 30/10/2024 | R035 On 07-November-24  | 11.10  | Call         | Bond Future            | 3740.5200  | 3842.0700                     | 3.7405    | 3.8421                          | 0             |
| 30/10/2024 | R035 On 07-November-24  | 11.10  | Put          | Bond Future            | 1.3900     | 1.9600                        | 0.0014    | 0.0020                          | 11,000        |
| 30/10/2024 | R035 On 07-November-24  | 12.17  | Call         | Bond Future            | 9340.8700  | 9441.8500                     | 9.3409    | 9.4419                          | 0             |
| 30/10/2024 | R035 On 07-November-24  | 12.17  | Put          | Bond Future            | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R035 On 07-November-24  | 12.18  | Call         | Bond Future            | 9390.8300  | 9491.8100                     | 9.3908    | 9.4918                          | 0             |
| 30/10/2024 | R035 On 07-November-24  | 12.18  | Put          | Bond Future            | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R035 On 07-November-24  | 12.19  | Call         | Bond Future            | 9440.7500  | 9541.7300                     | 9.4408    | 9.5417                          | 0             |
| 30/10/2024 | R035 On 07-November-24  | 12.19  | Put          | Bond Future            | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R035 On 07-November-24  | 12.20  | Call         | Bond Future            | 9490.6200  | 9591.6000                     | 9.4906    | 9.5916                          | 1,000         |
| 30/10/2024 | R035 On 07-November-24  | 12.20  | Put          | Bond Future            | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R035 On 07-November-24  | 13.23  | Call         | Bond Future            | 14406.8100 | 14507.7900                    | 14.4068   | 14.5078                         | 0             |
| 30/10/2024 | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R035 On 06-February-25 |        |              | Bond Future | 10.5253    | 10.5074                       | 93.9260   | 94.0280                         | 90,084        |
| 30/10/2024 | R035 On 06-February-25 | 10.10  | Call         | Bond Future | 767.4900   | 805.2400                      | 0.7675    | 0.8052                          | 15,000        |
| 30/10/2024 | R035 On 06-February-25 | 10.10  | Put          | Bond Future | 3231.1300  | 3166.8800                     | 3.2311    | 3.1669                          | 0             |
| 30/10/2024 | R035 On 06-February-25 | 10.26  | Call         | Bond Future | 1096.5200  | 1143.4300                     | 1.0965    | 1.1434                          | 100           |
| 30/10/2024 | R035 On 06-February-25 | 10.26  | Put          | Bond Future | 2622.7600  | 2567.6700                     | 2.6228    | 2.5677                          | 0             |
| 30/10/2024 | R035 On 06-February-25 | 10.34  | Call         | Bond Future | 1289.7200  | 1341.1800                     | 1.2897    | 1.3412                          | 1,000         |
| 30/10/2024 | R035 On 06-February-25 | 10.34  | Put          | Bond Future | 2352.0700  | 2301.5300                     | 2.3521    | 2.3015                          | 0             |
| 30/10/2024 | R035 On 06-February-25 | 10.65  | Call         | Bond Future | 2205.1500  | 2272.8900                     | 2.2052    | 2.2729                          | 0             |
| 30/10/2024 | R035 On 06-February-25 | 10.65  | Put          | Bond Future | 1499.6700  | 1465.4100                     | 1.4997    | 1.4654                          | 1,100         |
| 30/10/2024 | R035 On 06-February-25 | 11.30  | Call         | Bond Future | 4786.3800  | 4876.4100                     | 4.7864    | 4.8764                          | 0             |
| 30/10/2024 | R035 On 06-February-25 | 11.30  | Put          | Bond Future | 522.6600   | 510.6900                      | 0.5227    | 0.5107                          | 1,100         |
| 30/10/2024 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 9975.5600  | 10076.4200                    | 9.9756    | 10.0764                         | 0             |
| 30/10/2024 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 70.7100    | 69.5700                       | 0.0707    | 0.0696                          | 0             |
| 30/10/2024 | R035 On 08-May-25      |        |              | Bond Future | 10.6110    | 10.5924                       | 91.3372   | 91.4406                         | 0             |
| 30/10/2024 | R035 On 08-May-25      | 10.44  | Call         | Bond Future | 1997.4100  | 2050.7900                     | 1.9974    | 2.0508                          | 150           |
| 30/10/2024 | R035 On 08-May-25      | 10.44  | Put          | Bond Future | 2957.5000  | 2907.4300                     | 2.9575    | 2.9074                          | 0             |
| 30/10/2024 | R035 On 08-May-25      | 10.95  | Call         | Bond Future | 3592.5400  | 3664.2200                     | 3.5925    | 3.6642                          | 0             |
| 30/10/2024 | R035 On 08-May-25      | 10.95  | Put          | Bond Future | 1728.7600  | 1696.9900                     | 1.7288    | 1.6970                          | 150           |
| 30/10/2024 | R035 On 08-May-25      | 11.46  | Call         | Bond Future | 5554.3600  | 5639.1700                     | 5.5544    | 5.6392                          | 400           |
| 30/10/2024 | R035 On 08-May-25      | 11.46  | Put          | Bond Future | 984.5400   | 965.9000                      | 0.9845    | 0.9659                          | 0             |
| 30/10/2024 | R035 On 08-May-25      | 11.70  | Call         | Bond Future | 6555.2800  | 6644.5000                     | 6.5553    | 6.6445                          | 0             |
| 30/10/2024 | R035 On 08-May-25      | 11.70  | Put          | Bond Future | 751.2100   | 736.9800                      | 0.7512    | 0.7370                          | 150           |
| 30/10/2024 | R035 On 08-May-25      | 11.78  | Call         | Bond Future | 6896.0400  | 6986.5200                     | 6.8960    | 6.9865                          | 0             |
| 30/10/2024 | R035 On 08-May-25      | 11.78  | Put          | Bond Future | 685.9800   | 673.0100                      | 0.6860    | 0.6730                          | 0             |
| 30/10/2024 | R035 On 08-May-25      | 12.70  | Call         | Bond Future | 10929.6800 | 11028.9000                    | 10.9297   | 11.0289                         | 0             |
| 30/10/2024 | R035 On 08-May-25      | 12.70  | Put          | Bond Future | 238.4800   | 234.2500                      | 0.2385    | 0.2343                          | 400           |
| 30/10/2024 | R035 On 08-May-25      | 13.35  | Call         | Bond Future | 13742.9100 | 13844.8700                    | 13.7429   | 13.8449                         | 0             |
| 30/10/2024 | R035 On 08-May-25      | 13.35  | Put          | Bond Future | 83.5100    | 82.0200                       | 0.0835    | 0.0820                          | 400           |
| 30/10/2024 | R035 On 07-August-25   |        |              | Bond Future | 10.7124    | 10.6933                       | 93.1466   | 93.2509                         | 0             |
| 30/10/2024 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 10370.8200 | 10465.6700                    | 10.3708   | 10.4657                         | 0             |
| 30/10/2024 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 595.9200   | 586.5100                      | 0.5959    | 0.5865                          | 0             |
| 30/10/2024 | R035 On 06-November-25 |        |              | Bond Future | 10.8315    | 10.8118                       | 90.4459   | 90.5510                         | 0             |
| 30/10/2024 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 4837.1400  | 4905.5400                     | 4.8371    | 4.9055                          | 0             |
| 30/10/2024 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 2902.2100  | 2865.4900                     | 2.9022    | 2.8655                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R038 On 07-November-24 |        |              | Bond Future | 11.0483    | 11.0213                       | 100.0616  | 100.2467                        | 0             |
| 30/10/2024 | R038 On 07-November-24 | 11.24  | Call         | Bond Future | 1472.5400  | 1648.1900                     | 1.4725    | 1.6482                          | 0             |
| 30/10/2024 | R038 On 07-November-24 | 11.24  | Put          | Bond Future | 173.1600   | 163.7200                      | 0.1732    | 0.1637                          | 0             |
| 30/10/2024 | R038 On 06-February-25 |        |              | Bond Future | 11.1492    | 11.1213                       | 102.1071  | 102.2949                        | 0             |
| 30/10/2024 | R038 On 06-February-25 | 11.24  | Call         | Bond Future | 2487.1700  | 2603.4800                     | 2.4872    | 2.6035                          | 0             |
| 30/10/2024 | R038 On 06-February-25 | 11.24  | Put          | Bond Future | 1879.6400  | 1808.1900                     | 1.8796    | 1.8082                          | 0             |
| 30/10/2024 | R038 On 08-May-25      |        |              | Bond Future | 11.2539    | 11.2250                       | 98.7061   | 98.8970                         | 0             |
| 30/10/2024 | R038 On 08-May-25      | 11.24  | Call         | Bond Future | 3012.1600  | 3118.6400                     | 3.0122    | 3.1186                          | 0             |
| 30/10/2024 | R038 On 08-May-25      | 11.24  | Put          | Bond Future | 3103.6200  | 3019.2000                     | 3.1036    | 3.0192                          | 0             |
| 30/10/2024 | R038 On 07-August-25   |        |              | Bond Future | 11.3723    | 11.3424                       | 100.6605  | 100.8538                        | 0             |
| 30/10/2024 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 3387.9100  | 3488.8000                     | 3.3879    | 3.4888                          | 0             |
| 30/10/2024 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 4248.0800  | 4155.6100                     | 4.2481    | 4.1556                          | 0             |
| 30/10/2024 | R038 On 06-November-25 |        |              | Bond Future | 11.5045    | 11.4736                       | 97.1254   | 97.3212                         | 0             |
| 30/10/2024 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 3866.8800  | 3965.0100                     | 3.8669    | 3.9650                          | 0             |
| 30/10/2024 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 5560.9100  | 5463.2400                     | 5.5609    | 5.4632                          | 0             |
| 30/10/2024 | R053 On 07-November-24 |        |              | Bond Future | 11.1621    | 11.1446                       | 105.3023  | 105.4567                        | 3,548         |
| 30/10/2024 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 12800.0500 | 12954.5000                    | 12.8001   | 12.9545                         | 0             |
| 30/10/2024 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 12869.7000 | 13024.1500                    | 12.8697   | 13.0242                         | 0             |
| 30/10/2024 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 12939.2600 | 13093.7100                    | 12.9393   | 13.0937                         | 0             |
| 30/10/2024 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R053 On 06-February-25 |        |              | Bond Future | 11.2470    | 11.2291                       | 107.4549  | 107.6113                        | 116           |
| 30/10/2024 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 13260.8000 | 13414.0000                    | 13.2608   | 13.4140                         | 0             |
| 30/10/2024 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 186.2300   | 182.9800                      | 0.1862    | 0.1830                          | 0             |
| 30/10/2024 | R053 On 08-May-25      |        |              | Bond Future | 11.3340    | 11.3156                       | 103.7859  | 103.9448                        | 0             |
| 30/10/2024 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 11193.6400 | 11334.9500                    | 11.1936   | 11.3350                         | 0             |
| 30/10/2024 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 974.9600   | 957.3400                      | 0.9750    | 0.9573                          | 0             |
| 30/10/2024 | R053 On 07-August-25   |        |              | Bond Future | 11.4312    | 11.4123                       | 105.8408  | 106.0015                        | 0             |
| 30/10/2024 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 14192.8700 | 14335.5200                    | 14.1929   | 14.3355                         | 0             |
| 30/10/2024 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 1186.1400  | 1168.1200                     | 1.1861    | 1.1681                          | 0             |
| 30/10/2024 | R053 On 06-November-25 |        |              | Bond Future | 11.5385    | 11.5190                       | 102.0277  | 102.1901                        | 0             |
| 30/10/2024 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 6569.9700  | 6671.7700                     | 6.5700    | 6.6718                          | 0             |
| 30/10/2024 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 4756.6000  | 4695.9900                     | 4.7566    | 4.6960                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R186 On 07-November-24 |        |              | Bond Future | 8.3700    | 8.4006                        | 108.1499  | 108.0905                        | 44,111        |
| 30/10/2024 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 1465.9200 | 1406.5100                     | 1.4659    | 1.4065                          | 0             |
| 30/10/2024 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 0.0100    | 0.0300                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 1485.0200 | 1425.6100                     | 1.4850    | 1.4256                          | 0             |
| 30/10/2024 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 0.0000    | 0.0200                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 1504.1200 | 1444.7100                     | 1.5041    | 1.4447                          | 0             |
| 30/10/2024 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 0.0000    | 0.0200                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R186 On 06-February-25 |        |              | Bond Future | 8.3835    | 8.4193                        | 105.0493  | 104.9874                        | 143,395       |
| 30/10/2024 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 1250.0600 | 1202.4500                     | 1.2501    | 1.2025                          | 0             |
| 30/10/2024 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 139.8500  | 154.1000                      | 0.1399    | 0.1541                          | 0             |
| 30/10/2024 | R186 On 08-May-25      |        |              | Bond Future | 8.4024    | 8.4448                        | 107.1999  | 107.1361                        | 0             |
| 30/10/2024 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 657.3700  | 625.7000                      | 0.6574    | 0.6257                          | 0             |
| 30/10/2024 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 555.5400  | 587.6900                      | 0.5555    | 0.5877                          | 0             |
| 30/10/2024 | R186 On 07-August-25   |        |              | Bond Future | 8.4777    | 8.5296                        | 104.0131  | 103.9466                        | 0             |
| 30/10/2024 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1273.7200 | 1228.1500                     | 1.2737    | 1.2282                          | 1,983         |
| 30/10/2024 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 327.8000  | 348.7900                      | 0.3278    | 0.3488                          | 0             |
| 30/10/2024 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 1745.9900 | 1694.4100                     | 1.7460    | 1.6944                          | 0             |
| 30/10/2024 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 220.0000  | 234.9800                      | 0.2200    | 0.2350                          | 0             |
| 30/10/2024 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2347.1900 | 2289.2700                     | 2.3472    | 2.2893                          | 0             |
| 30/10/2024 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 108.8500  | 117.4900                      | 0.1089    | 0.1175                          | 1,983         |
| 30/10/2024 | R186 On 06-November-25 |        |              | Bond Future | 8.6226    | 8.6884                        | 106.0298  | 105.9605                        | 0             |
| 30/10/2024 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 336.7400  | 313.3000                      | 0.3367    | 0.3133                          | 0             |
| 30/10/2024 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 857.8300  | 903.6700                      | 0.8578    | 0.9037                          | 0             |
| 30/10/2024 | R202 On 07-November-24 |        |              | Bond Future | 269.1438  | 269.1961                      | 269.1438  | 269.1961                        | 1,278         |
| 30/10/2024 | R202 On 06-February-25 |        |              | Bond Future | 269.5236  | 269.5741                      | 269.5236  | 269.5741                        | 1,980         |
| 30/10/2024 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 2733.5900 | 2784.0600                     | 2.7336    | 2.7841                          | 0             |
| 30/10/2024 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R202 On 08-May-25      |        |              | Bond Future | 275.1065  | 275.1561                      | 275.1065  | 275.1561                        | 269           |
| 30/10/2024 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 2796.5400 | 2846.1200                     | 2.7965    | 2.8461                          | 0             |
| 30/10/2024 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R202 On 07-August-25   |        |              | Bond Future | 275.3418  | 275.3884                      | 275.3418  | 275.3884                        | 0             |
| 30/10/2024 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 3741.8000 | 3788.3600                     | 3.7418    | 3.7884                          | 0             |
| 30/10/2024 | R202 On 07-August-25   | 271.60 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R202 On 06-November-25 |        |              | Bond Future | 280.7520  | 280.7959                      | 280.7520  | 280.7959                        | 0             |
| 30/10/2024 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 5111.9600 | 5155.9100                     | 5.1120    | 5.1559                          | 0             |
| 30/10/2024 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R209 On 07-November-24 |        |              | Bond Future | 10.6066   | 10.5790                       | 72.3172   | 72.4614                         | 15,057        |
| 30/10/2024 | R209 On 07-November-24 | 10.55  | Call         | Bond Future | 317.1600  | 405.4500                      | 0.3172    | 0.4055                          | 0             |
| 30/10/2024 | R209 On 07-November-24 | 10.55  | Put          | Bond Future | 613.2200  | 557.2900                      | 0.6132    | 0.5573                          | 0             |
| 30/10/2024 | R209 On 07-November-24 | 11.00  | Call         | Bond Future | 2033.4100 | 2178.0900                     | 2.0334    | 2.1781                          | 0             |
| 30/10/2024 | R209 On 07-November-24 | 11.00  | Put          | Bond Future | 21.7400   | 22.2000                       | 0.0217    | 0.0222                          | 100           |
| 30/10/2024 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 7740.5600 | 7884.7800                     | 7.7406    | 7.8848                          | 0             |
| 30/10/2024 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 7785.1900 | 7929.4100                     | 7.7852    | 7.9294                          | 0             |
| 30/10/2024 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 7829.7700 | 7973.9900                     | 7.8298    | 7.9740                          | 0             |
| 30/10/2024 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R209 On 06-February-25 |        |              | Bond Future | 10.6871   | 10.6586                       | 73.7955   | 73.9419                         | 15,487        |
| 30/10/2024 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 8364.6000 | 8507.6300                     | 8.3646    | 8.5076                          | 0             |
| 30/10/2024 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 77.0300   | 73.7100                       | 0.0770    | 0.0737                          | 0             |
| 30/10/2024 | R209 On 08-May-25      |        |              | Bond Future | 10.7702   | 10.7408                       | 72.1511   | 72.3000                         | 5,227         |
| 30/10/2024 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 6056.2400 | 6182.6200                     | 6.0562    | 6.1826                          | 0             |
| 30/10/2024 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 684.9200  | 662.4500                      | 0.6849    | 0.6625                          | 0             |
| 30/10/2024 | R209 On 07-August-25   |        |              | Bond Future | 10.8659   | 10.8356                       | 73.5803   | 73.7311                         | 0             |
| 30/10/2024 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 8893.0200 | 9027.1600                     | 8.8930    | 9.0272                          | 0             |
| 30/10/2024 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 591.0400  | 574.3600                      | 0.5910    | 0.5744                          | 0             |
| 30/10/2024 | R209 On 06-November-25 |        |              | Bond Future | 10.9738   | 10.9426                       | 71.8545   | 72.0073                         | 0             |
| 30/10/2024 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 4260.5400 | 4355.6300                     | 4.2605    | 4.3556                          | 0             |
| 30/10/2024 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 2835.2600 | 2777.5200                     | 2.8353    | 2.7775                          | 0             |
| 30/10/2024 | R210 On 07-November-24 |        |              | Bond Future | 241.2604  | 241.3938                      | 241.2604  | 241.3938                        | 872           |
| 30/10/2024 | R210 On 06-February-25 |        |              | Bond Future | 246.2523  | 246.3856                      | 246.2523  | 246.3856                        | 991           |
| 30/10/2024 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 6642.2700 | 6775.5500                     | 6.6423    | 6.7756                          | 0             |
| 30/10/2024 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R210 On 08-May-25      |        |              | Bond Future | 247.9712  | 248.1055                      | 247.9712  | 248.1055                        | 300           |
| 30/10/2024 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 0.0000    | 75.5200                       | 0.0000    | 0.0755                          | 0             |
| 30/10/2024 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 58.7600   | 0.0000                        | 0.0588    | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R210 On 07-August-25   |        |              | Bond Future | 252.9446  | 253.0782                      | 252.9446  | 253.0782                        | 0             |
| 30/10/2024 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 4504.5700 | 4638.2100                     | 4.5046    | 4.6382                          | 0             |
| 30/10/2024 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R210 On 06-November-25 |        |              | Bond Future | 254.4694  | 254.6021                      | 254.4694  | 254.6021                        | 0             |
| 30/10/2024 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 2329.3500 | 2462.1200                     | 2.3294    | 2.4621                          | 0             |
| 30/10/2024 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R213 On 07-November-24 |        |              | Bond Future | 9.6159    | 9.6231                        | 89.2448   | 89.2137                         | 73,835        |
| 30/10/2024 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 6517.5900 | 6486.4700                     | 6.5176    | 6.4865                          | 0             |
| 30/10/2024 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 6556.5500 | 6525.4300                     | 6.5566    | 6.5254                          | 0             |
| 30/10/2024 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 6595.4800 | 6564.3600                     | 6.5955    | 6.5644                          | 0             |
| 30/10/2024 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R213 On 06-February-25 |        |              | Bond Future | 9.6898    | 9.6977                        | 91.0692   | 91.0364                         | 71,336        |
| 30/10/2024 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 6631.1900 | 6601.2900                     | 6.6312    | 6.6013                          | 0             |
| 30/10/2024 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 58.6500   | 61.5100                       | 0.0587    | 0.0615                          | 0             |
| 30/10/2024 | R213 On 08-May-25      |        |              | Bond Future | 9.7617    | 9.7702                        | 89.3751   | 89.3411                         | 0             |
| 30/10/2024 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 3726.8700 | 3705.5600                     | 3.7269    | 3.7056                          | 0             |
| 30/10/2024 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 741.5500  | 754.2100                      | 0.7416    | 0.7542                          | 0             |
| 30/10/2024 | R213 On 07-August-25   |        |              | Bond Future | 9.8543    | 9.8636                        | 91.1461   | 91.1102                         | 0             |
| 30/10/2024 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 7097.1400 | 7068.2500                     | 7.0971    | 7.0683                          | 0             |
| 30/10/2024 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 418.0700  | 425.0800                      | 0.4181    | 0.4251                          | 0             |
| 30/10/2024 | R213 On 06-November-25 |        |              | Bond Future | 9.9722    | 9.9823                        | 89.3598   | 89.3221                         | 0             |
| 30/10/2024 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 2631.5900 | 2614.8700                     | 2.6316    | 2.6149                          | 0             |
| 30/10/2024 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 2341.3700 | 2362.3900                     | 2.3414    | 2.3624                          | 0             |
| 30/10/2024 | R214 On 07-November-24 |        |              | Bond Future | 10.9619   | 10.9394                       | 67.7352   | 67.8607                         | 6,998         |
| 30/10/2024 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 8253.0900 | 8378.5600                     | 8.2531    | 8.3786                          | 0             |
| 30/10/2024 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 8298.5600 | 8424.0300                     | 8.2986    | 8.4240                          | 0             |
| 30/10/2024 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 8343.9900 | 8469.4600                     | 8.3440    | 8.4695                          | 0             |
| 30/10/2024 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R214 On 06-February-25 |        |              | Bond Future | 11.0447   | 11.0215                       | 69.1198   | 69.2471                         | 18,505        |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R214 On 06-February-25 | 11.75  | Call         | Bond Future | 4286.1300  | 4394.6200                     | 4.2861    | 4.3946                          | 554           |
| 30/10/2024 | R214 On 06-February-25 | 11.75  | Put          | Bond Future | 573.8400   | 555.0500                      | 0.5738    | 0.5551                          | 0             |
| 30/10/2024 | R214 On 06-February-25 | 12.25  | Call         | Bond Future | 6401.5500  | 6520.9800                     | 6.4016    | 6.5210                          | 554           |
| 30/10/2024 | R214 On 06-February-25 | 12.25  | Put          | Bond Future | 244.7100   | 236.8600                      | 0.2447    | 0.2369                          | 0             |
| 30/10/2024 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 8388.7800  | 8512.7800                     | 8.3888    | 8.5128                          | 0             |
| 30/10/2024 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 109.5600   | 106.2800                      | 0.1096    | 0.1063                          | 0             |
| 30/10/2024 | R214 On 06-February-25 | 13.63  | Call         | Bond Future | 12204.1600 | 12331.0800                    | 12.2042   | 12.3311                         | 0             |
| 30/10/2024 | R214 On 06-February-25 | 13.63  | Put          | Bond Future | 13.6200    | 13.2600                       | 0.0136    | 0.0133                          | 554           |
| 30/10/2024 | R214 On 08-May-25      |        |              | Bond Future | 11.1246    | 11.1008                       | 67.2306   | 67.3600                         | 3,232         |
| 30/10/2024 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 7017.2900  | 7131.1600                     | 7.0173    | 7.1312                          | 0             |
| 30/10/2024 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 601.0300   | 585.4900                      | 0.6010    | 0.5855                          | 0             |
| 30/10/2024 | R214 On 07-August-25   |        |              | Bond Future | 11.2160    | 11.1916                       | 68.5624   | 68.6935                         | 0             |
| 30/10/2024 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 9181.4800  | 9297.5700                     | 9.1815    | 9.2976                          | 0             |
| 30/10/2024 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 706.0700   | 691.0800                      | 0.7061    | 0.6911                          | 0             |
| 30/10/2024 | R214 On 06-November-25 |        |              | Bond Future | 11.3197    | 11.2945                       | 66.5912   | 66.7239                         | 0             |
| 30/10/2024 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 4632.8300  | 4717.4800                     | 4.6328    | 4.7175                          | 0             |
| 30/10/2024 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 2974.0100  | 2925.9500                     | 2.9740    | 2.9260                          | 0             |
| 30/10/2024 | R248 On 07-November-24 |        |              | Bond Future | 11.1422    | 11.1098                       | 81.9830   | 82.2062                         | 215,568       |
| 30/10/2024 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 10025.6300 | 10248.8100                    | 10.0256   | 10.2488                         | 0             |
| 30/10/2024 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 10080.0600 | 10303.2400                    | 10.0801   | 10.3032                         | 0             |
| 30/10/2024 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 10134.4100 | 10357.5900                    | 10.1344   | 10.3576                         | 0             |
| 30/10/2024 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | R248 On 06-February-25 |        |              | Bond Future | 11.2287    | 11.1953                       | 83.6589   | 83.8858                         | 269,190       |
| 30/10/2024 | R248 On 06-February-25 | 10.30  | Call         | Bond Future | 206.0000   | 232.5300                      | 0.2060    | 0.2325                          | 660           |
| 30/10/2024 | R248 On 06-February-25 | 10.30  | Put          | Bond Future | 6939.8900  | 6739.5700                     | 6.9399    | 6.7396                          | 0             |
| 30/10/2024 | R248 On 06-February-25 | 11.00  | Call         | Bond Future | 1405.8400  | 1507.4600                     | 1.4058    | 1.5075                          | 660           |
| 30/10/2024 | R248 On 06-February-25 | 11.00  | Put          | Bond Future | 2980.1900  | 2854.9600                     | 2.9802    | 2.8550                          | 0             |
| 30/10/2024 | R248 On 06-February-25 | 11.70  | Call         | Bond Future | 4122.0100  | 4296.2600                     | 4.1220    | 4.2963                          | 0             |
| 30/10/2024 | R248 On 06-February-25 | 11.70  | Put          | Bond Future | 1037.4100  | 984.8100                      | 1.0374    | 0.9848                          | 660           |
| 30/10/2024 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 9236.4600  | 9452.8800                     | 9.2365    | 9.4529                          | 0             |
| 30/10/2024 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 193.9100   | 183.4800                      | 0.1939    | 0.1835                          | 0             |
| 30/10/2024 | R248 On 08-May-25      |        |              | Bond Future | 11.3123    | 11.2778                       | 80.9234   | 81.1544                         | 14,660        |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/10/2024 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 8670.2300  | 8870.0300                     | 8.6702    | 8.8700                          | 0             |
| 30/10/2024 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 803.3600   | 772.2100                      | 0.8034    | 0.7722                          | 0             |
| 30/10/2024 | R248 On 07-August-25   |        |              | Bond Future | 11.4072    | 11.3717                       | 82.5263   | 82.7608                         | 0             |
| 30/10/2024 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 11349.3100 | 11555.4800                    | 11.3493   | 11.5555                         | 0             |
| 30/10/2024 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 856.9700   | 828.7100                      | 0.8570    | 0.8287                          | 0             |
| 30/10/2024 | R248 On 06-November-25 |        |              | Bond Future | 11.5140    | 11.4774                       | 79.6827   | 79.9206                         | 0             |
| 30/10/2024 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 5280.9400  | 5425.6000                     | 5.2809    | 5.4256                          | 0             |
| 30/10/2024 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 3840.5000  | 3747.2700                     | 3.8405    | 3.7473                          | 0             |
| 30/10/2024 | X038 On 31-January-38  |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | X210 On 31-March-28    |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | X213 On 28-February-31 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 30/10/2024 | X214 On 28-February-41 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |