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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For January 2025

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2029 On 06-February-25 |        |              | Bond Future        | 134.2286  | 134.1922                      | 134.2286  | 134.1922                        | 8,799         |
| 21/01/2025 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 1828.5500 | 1792.1700                     | 1.8286    | 1.7922                          | 0             |
| 21/01/2025 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2029 On 08-May-25      |        |              | Bond Future        | 135.5444  | 135.5071                      | 135.5444  | 135.5071                        | 728           |
| 21/01/2025 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future        | 2305.5800 | 2342.9200                     | 2.3056    | 2.3429                          | 0             |
| 21/01/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 138.2527  | 138.2141                      | 138.2527  | 138.2141                        | 0             |
| 21/01/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 842.7000  | 804.0900                      | 0.8427    | 0.8041                          | 0             |
| 21/01/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 139.5418  | 139.5017                      | 139.5418  | 139.5017                        | 68            |
| 21/01/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future | 248.2200  | 288.3400                      | 0.2482    | 0.2883                          | 0             |
| 21/01/2025 | 2029 On 05-February-26 |        |              | Bond Future | 142.2464  | 142.2050                      | 142.2464  | 142.2050                        | 0             |
| 21/01/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future | 2136.3800 | 2095.0300                     | 2.1364    | 2.0950                          | 0             |
| 21/01/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2030 On 06-February-25 |        |              | Bond Future | 9.0968    | 9.1733                        | 95.9301   | 95.6380                         | 159,288       |
| 21/01/2025 | 2030 On 06-February-25 | 8.68   | Call         | Bond Future | 38.6100   | 24.3900                       | 0.0386    | 0.0244                          | 800           |
| 21/01/2025 | 2030 On 06-February-25 | 8.68   | Put          | Bond Future | 1648.4600 | 1926.3500                     | 1.6485    | 1.9264                          | 0             |
| 21/01/2025 | 2030 On 06-February-25 | 9.18   | Call         | Bond Future | 630.6100  | 480.3800                      | 0.6306    | 0.4804                          | 800           |
| 21/01/2025 | 2030 On 06-February-25 | 9.18   | Put          | Bond Future | 313.0600  | 454.9400                      | 0.3131    | 0.4549                          | 0             |
| 21/01/2025 | 2030 On 06-February-25 | 9.69   | Call         | Bond Future | 2248.9900 | 1972.2000                     | 2.2490    | 1.9722                          | 0             |
| 21/01/2025 | 2030 On 06-February-25 | 9.69   | Put          | Bond Future | 13.6900   | 29.0100                       | 0.0137    | 0.0290                          | 800           |
| 21/01/2025 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 5824.0100 | 5531.9100                     | 5.8240    | 5.5319                          | 0             |
| 21/01/2025 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 0.0000    | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2030 On 08-May-25      |        |              | Bond Future | 9.1639    | 9.2454                        | 97.8534   | 97.5553                         | 53,621        |
| 21/01/2025 | 2030 On 08-May-25      | 8.68   | Call         | Bond Future | 446.7100  | 376.2700                      | 0.4467    | 0.3763                          | 800           |
| 21/01/2025 | 2030 On 08-May-25      | 8.68   | Put          | Bond Future | 2239.0100 | 2466.7200                     | 2.2390    | 2.4667                          | 0             |
| 21/01/2025 | 2030 On 08-May-25      | 8.72   | Call         | Bond Future | 485.1100  | 409.8300                      | 0.4851    | 0.4098                          | 300           |
| 21/01/2025 | 2030 On 08-May-25      | 8.72   | Put          | Bond Future | 2127.6800 | 2350.5500                     | 2.1277    | 2.3506                          | 0             |
| 21/01/2025 | 2030 On 08-May-25      | 8.95   | Call         | Bond Future | 771.0200  | 664.1000                      | 0.7710    | 0.6641                          | 1,320         |
| 21/01/2025 | 2030 On 08-May-25      | 8.95   | Put          | Bond Future | 1558.1300 | 1749.3600                     | 1.5581    | 1.7494                          | 0             |
| 21/01/2025 | 2030 On 08-May-25      | 9.18   | Call         | Bond Future | 1159.8100 | 1018.0300                     | 1.1598    | 1.0180                          | 800           |
| 21/01/2025 | 2030 On 08-May-25      | 9.18   | Put          | Bond Future | 1100.6900 | 1257.0600                     | 1.1007    | 1.2571                          | 0             |
| 21/01/2025 | 2030 On 08-May-25      | 9.22   | Call         | Bond Future | 1237.3300 | 1089.4400                     | 1.2373    | 1.0894                          | 300           |
| 21/01/2025 | 2030 On 08-May-25      | 9.22   | Put          | Bond Future | 1031.9700 | 1182.2300                     | 1.0320    | 1.1822                          | 0             |
| 21/01/2025 | 2030 On 08-May-25      | 9.45   | Call         | Bond Future | 1743.8100 | 1561.9800                     | 1.7438    | 1.5620                          | 680           |
| 21/01/2025 | 2030 On 08-May-25      | 9.45   | Put          | Bond Future | 702.8900  | 819.2100                      | 0.7029    | 0.8192                          | 0             |
| 21/01/2025 | 2030 On 08-May-25      | 9.54   | Call         | Bond Future | 1965.8700 | 1771.7400                     | 1.9659    | 1.7717                          | 0             |
| 21/01/2025 | 2030 On 08-May-25      | 9.54   | Put          | Bond Future | 600.4500  | 704.4700                      | 0.6005    | 0.7045                          | 300           |
| 21/01/2025 | 2030 On 08-May-25      | 9.93   | Call         | Bond Future | 3049.5100 | 2811.6800                     | 3.0495    | 2.8117                          | 0             |
| 21/01/2025 | 2030 On 08-May-25      | 9.93   | Put          | Bond Future | 293.6200  | 353.9400                      | 0.2936    | 0.3539                          | 0             |
| 21/01/2025 | 2030 On 08-May-25      | 9.99   | Call         | Bond Future | 3229.4500 | 2986.3500                     | 3.2295    | 2.9864                          | 0             |
| 21/01/2025 | 2030 On 08-May-25      | 9.99   | Put          | Bond Future | 261.8900  | 316.9400                      | 0.2619    | 0.3169                          | 800           |
| 21/01/2025 | 2030 On 08-May-25      | 10.31  | Call         | Bond Future | 4226.3400 | 3961.0200                     | 4.2263    | 3.9610                          | 1,640         |
| 21/01/2025 | 2030 On 08-May-25      | 10.31  | Put          | Bond Future | 139.8600  | 172.6900                      | 0.1399    | 0.1727                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | 2030 On 08-May-25      | 10.69  | Call         | Bond Future | 5458.7300  | 5177.6000                     | 5.4587    | 5.1776                          | 2,280         |
| 21/01/2025 | 2030 On 08-May-25      | 10.69  | Put          | Bond Future | 65.0700    | 82.0900                       | 0.0651    | 0.0821                          | 0             |
| 21/01/2025 | 2030 On 08-May-25      | 11.86  | Call         | Bond Future | 9279.3400  | 8982.3600                     | 9.2793    | 8.9824                          | 0             |
| 21/01/2025 | 2030 On 08-May-25      | 11.86  | Put          | Bond Future | 3.1300     | 4.3000                        | 0.0031    | 0.0043                          | 1,640         |
| 21/01/2025 | 2030 On 08-May-25      | 12.28  | Call         | Bond Future | 10620.0700 | 10322.2300                    | 10.6201   | 10.3222                         | 0             |
| 21/01/2025 | 2030 On 08-May-25      | 12.28  | Put          | Bond Future | 0.7100     | 1.0200                        | 0.0007    | 0.0010                          | 2,280         |
| 21/01/2025 | 2030 On 07-August-25   |        |              | Bond Future | 9.2470     | 9.3343                        | 95.7750   | 95.4706                         | 16            |
| 21/01/2025 | 2030 On 07-August-25   | 8.72   | Call         | Bond Future | 672.5600   | 586.9700                      | 0.6726    | 0.5870                          | 300           |
| 21/01/2025 | 2030 On 07-August-25   | 8.72   | Put          | Bond Future | 2535.5600  | 2754.4000                     | 2.5356    | 2.7544                          | 0             |
| 21/01/2025 | 2030 On 07-August-25   | 9.22   | Call         | Bond Future | 1377.9400  | 1235.4100                     | 1.3779    | 1.2354                          | 300           |
| 21/01/2025 | 2030 On 07-August-25   | 9.22   | Put          | Bond Future | 1472.2200  | 1634.1200                     | 1.4722    | 1.6341                          | 0             |
| 21/01/2025 | 2030 On 07-August-25   | 9.81   | Call         | Bond Future | 2663.0000  | 2456.1800                     | 2.6630    | 2.4562                          | 0             |
| 21/01/2025 | 2030 On 07-August-25   | 9.81   | Put          | Bond Future | 720.6700   | 818.2800                      | 0.7207    | 0.8183                          | 300           |
| 21/01/2025 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 4499.1600  | 4243.6100                     | 4.4992    | 4.2436                          | 1,054         |
| 21/01/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 308.4200   | 357.3000                      | 0.3084    | 0.3573                          | 0             |
| 21/01/2025 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 6381.9200  | 6101.6100                     | 6.3819    | 6.1016                          | 0             |
| 21/01/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 137.4700   | 161.5900                      | 0.1375    | 0.1616                          | 0             |
| 21/01/2025 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 9444.2500  | 9145.2900                     | 9.4443    | 9.1453                          | 0             |
| 21/01/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 24.9700    | 30.4400                       | 0.0250    | 0.0304                          | 1,054         |
| 21/01/2025 | 2030 On 06-November-25 |        |              | Bond Future | 9.3376     | 9.4311                        | 97.6380   | 97.3273                         | 0             |
| 21/01/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 792.6600   | 702.2700                      | 0.7927    | 0.7023                          | 300           |
| 21/01/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 2875.3800  | 3095.6800                     | 2.8754    | 3.0957                          | 0             |
| 21/01/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 1480.5600  | 1341.6000                     | 1.4806    | 1.3416                          | 300           |
| 21/01/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 1872.7600  | 2044.4900                     | 1.8728    | 2.0445                          | 0             |
| 21/01/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 2074.1700  | 1904.2500                     | 2.0742    | 1.9043                          | 0             |
| 21/01/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 1403.3000  | 1544.0700                     | 1.4033    | 1.5441                          | 0             |
| 21/01/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 3287.2900  | 3072.7200                     | 3.2873    | 3.0727                          | 0             |
| 21/01/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 855.1400   | 951.2600                      | 0.8551    | 0.9513                          | 300           |
| 21/01/2025 | 2030 On 05-February-26 |        |              | Bond Future | 9.4521     | 9.5528                        | 95.4985   | 95.1815                         | 49,858        |
| 21/01/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 1938.1900  | 1780.0700                     | 1.9382    | 1.7801                          | 0             |
| 21/01/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 1818.5800  | 1977.4700                     | 1.8186    | 1.9775                          | 0             |
| 21/01/2025 | 2032 On 06-February-25 |        |              | Bond Future | 9.7757     | 9.8574                        | 95.3122   | 94.9209                         | 105,637       |
| 21/01/2025 | 2032 On 06-February-25 | 9.42   | Call         | Bond Future | 31.5700    | 16.0300                       | 0.0316    | 0.0160                          | 800           |
| 21/01/2025 | 2032 On 06-February-25 | 9.42   | Put          | Bond Future | 1759.7300  | 2135.4200                     | 1.7597    | 2.1354                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | 2032 On 06-February-25 | 9.92   | Call         | Bond Future | 981.0900  | 748.8800                      | 0.9811    | 0.7489                          | 800           |
| 21/01/2025 | 2032 On 06-February-25 | 9.92   | Put          | Bond Future | 291.5600  | 450.5800                      | 0.2916    | 0.4506                          | 0             |
| 21/01/2025 | 2032 On 06-February-25 | 10.61  | Call         | Bond Future | 3906.0900 | 3524.7800                     | 3.9061    | 3.5248                          | 0             |
| 21/01/2025 | 2032 On 06-February-25 | 10.61  | Put          | Bond Future | 8.2500    | 18.1700                       | 0.0083    | 0.0182                          | 800           |
| 21/01/2025 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 8764.3800 | 8373.1800                     | 8.7644    | 8.3732                          | 0             |
| 21/01/2025 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 0.0100    | 0.0400                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2032 On 08-May-25      |        |              | Bond Future | 9.8564    | 9.9422                        | 93.0590   | 92.6598                         | 68,823        |
| 21/01/2025 | 2032 On 08-May-25      | 9.40   | Call         | Bond Future | 631.3000  | 530.2700                      | 0.6313    | 0.5303                          | 300           |
| 21/01/2025 | 2032 On 08-May-25      | 9.40   | Put          | Bond Future | 2791.9100 | 3090.0900                     | 2.7919    | 3.0901                          | 0             |
| 21/01/2025 | 2032 On 08-May-25      | 9.42   | Call         | Bond Future | 658.3200  | 553.9300                      | 0.6583    | 0.5539                          | 800           |
| 21/01/2025 | 2032 On 08-May-25      | 9.42   | Put          | Bond Future | 2722.9100 | 3017.7300                     | 2.7229    | 3.0177                          | 0             |
| 21/01/2025 | 2032 On 08-May-25      | 9.90   | Call         | Bond Future | 1600.0600 | 1404.0400                     | 1.6001    | 1.4040                          | 300           |
| 21/01/2025 | 2032 On 08-May-25      | 9.90   | Put          | Bond Future | 1396.6900 | 1599.8800                     | 1.3967    | 1.5999                          | 0             |
| 21/01/2025 | 2032 On 08-May-25      | 9.92   | Call         | Bond Future | 1651.0800 | 1451.1300                     | 1.6511    | 1.4511                          | 800           |
| 21/01/2025 | 2032 On 08-May-25      | 9.92   | Put          | Bond Future | 1354.7200 | 1553.9800                     | 1.3547    | 1.5540                          | 0             |
| 21/01/2025 | 2032 On 08-May-25      | 10.28  | Call         | Bond Future | 2710.0200 | 2444.3000                     | 2.7100    | 2.4443                          | 0             |
| 21/01/2025 | 2032 On 08-May-25      | 10.28  | Put          | Bond Future | 759.9700  | 893.4600                      | 0.7600    | 0.8935                          | 300           |
| 21/01/2025 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 5005.6300 | 4662.1900                     | 5.0056    | 4.6622                          | 0             |
| 21/01/2025 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 251.4400  | 307.2100                      | 0.2514    | 0.3072                          | 0             |
| 21/01/2025 | 2032 On 08-May-25      | 10.97  | Call         | Bond Future | 5240.6900 | 4892.3700                     | 5.2407    | 4.8924                          | 0             |
| 21/01/2025 | 2032 On 08-May-25      | 10.97  | Put          | Bond Future | 225.2500  | 276.1400                      | 0.2253    | 0.2761                          | 800           |
| 21/01/2025 | 2032 On 07-August-25   |        |              | Bond Future | 9.9481    | 10.0383                       | 94.8955   | 94.4881                         | 0             |
| 21/01/2025 | 2032 On 07-August-25   | 9.40   | Call         | Bond Future | 941.2100  | 824.3400                      | 0.9412    | 0.8243                          | 300           |
| 21/01/2025 | 2032 On 07-August-25   | 9.40   | Put          | Bond Future | 3465.0400 | 3755.6300                     | 3.4650    | 3.7556                          | 0             |
| 21/01/2025 | 2032 On 07-August-25   | 9.90   | Call         | Bond Future | 1887.5000 | 1698.1800                     | 1.8875    | 1.6982                          | 300           |
| 21/01/2025 | 2032 On 07-August-25   | 9.90   | Put          | Bond Future | 2105.4800 | 2323.6200                     | 2.1055    | 2.3236                          | 0             |
| 21/01/2025 | 2032 On 07-August-25   | 10.59  | Call         | Bond Future | 3834.9300 | 3553.9300                     | 3.8349    | 3.5539                          | 0             |
| 21/01/2025 | 2032 On 07-August-25   | 10.59  | Put          | Bond Future | 986.0800  | 1112.5400                     | 0.9861    | 1.1125                          | 300           |
| 21/01/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 8953.7500 | 8577.6400                     | 8.9538    | 8.5776                          | 0             |
| 21/01/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 189.5800  | 220.9300                      | 0.1896    | 0.2209                          | 0             |
| 21/01/2025 | 2032 On 06-November-25 |        |              | Bond Future | 10.0547   | 10.1498                       | 92.5797   | 92.1639                         | 0             |
| 21/01/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 1129.5800 | 1006.5200                     | 1.1296    | 1.0065                          | 300           |
| 21/01/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 4056.6700 | 4349.3700                     | 4.0567    | 4.3494                          | 0             |
| 21/01/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 2017.9800 | 1833.9200                     | 2.0180    | 1.8339                          | 300           |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 2699.2800  | 2930.9800                     | 2.6993    | 2.9310                          | 0             |
| 21/01/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 3300.3000  | 3053.9700                     | 3.3003    | 3.0540                          | 0             |
| 21/01/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 1716.5500  | 1885.9800                     | 1.7166    | 1.8860                          | 0             |
| 21/01/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 4700.3100  | 4407.0200                     | 4.7003    | 4.4070                          | 0             |
| 21/01/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 1129.1800  | 1251.6500                     | 1.1292    | 1.2517                          | 300           |
| 21/01/2025 | 2032 On 05-February-26 |        |              | Bond Future | 10.1790    | 10.2794                       | 94.3500   | 93.9259                         | 0             |
| 21/01/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 2745.7200  | 2538.1600                     | 2.7457    | 2.5382                          | 0             |
| 21/01/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 2826.1600  | 3042.6600                     | 2.8262    | 3.0427                          | 0             |
| 21/01/2025 | 2033 On 06-February-25 |        |              | Bond Future | 128.4600   | 128.4746                      | 128.4600  | 128.4746                        | 6,217         |
| 21/01/2025 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 3519.9800  | 3534.6400                     | 3.5200    | 3.5346                          | 0             |
| 21/01/2025 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2033 On 08-May-25      |        |              | Bond Future | 129.5595   | 129.5743                      | 129.5595  | 129.5743                        | 5,288         |
| 21/01/2025 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 1060.4900  | 1045.7000                     | 1.0605    | 1.0457                          | 0             |
| 21/01/2025 | 2033 On 07-August-25   |        |              | Bond Future | 132.1484   | 132.1630                      | 132.1484  | 132.1630                        | 0             |
| 21/01/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 3498.4000  | 3512.9800                     | 3.4984    | 3.5130                          | 0             |
| 21/01/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2033 On 06-November-25 |        |              | Bond Future | 133.2172   | 133.2314                      | 133.2172  | 133.2314                        | 0             |
| 21/01/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 77.2200    | 91.3800                       | 0.0772    | 0.0914                          | 0             |
| 21/01/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2033 On 05-February-26 |        |              | Bond Future | 135.7994   | 135.8133                      | 135.7994  | 135.8133                        | 0             |
| 21/01/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 2919.3900  | 2933.3200                     | 2.9194    | 2.9333                          | 0             |
| 21/01/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2037 On 06-February-25 |        |              | Bond Future | 10.8184    | 10.9201                       | 84.8939   | 84.2971                         | 153,010       |
| 21/01/2025 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 10433.2100 | 9836.3700                     | 10.4332   | 9.8364                          | 0             |
| 21/01/2025 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2037 On 08-May-25      |        |              | Bond Future | 10.9175    | 11.0232                       | 86.5961   | 85.9871                         | 55,444        |
| 21/01/2025 | 2037 On 08-May-25      | 10.50  | Call         | Bond Future | 855.7000   | 691.0300                      | 0.8557    | 0.6910                          | 300           |
| 21/01/2025 | 2037 On 08-May-25      | 10.50  | Put          | Bond Future | 3321.8900  | 3766.2200                     | 3.3219    | 3.7662                          | 0             |
| 21/01/2025 | 2037 On 08-May-25      | 11.00  | Call         | Bond Future | 2172.1700  | 1861.2000                     | 2.1722    | 1.8612                          | 300           |
| 21/01/2025 | 2037 On 08-May-25      | 11.00  | Put          | Bond Future | 1696.1100  | 1994.1400                     | 1.6961    | 1.9941                          | 0             |
| 21/01/2025 | 2037 On 08-May-25      | 11.46  | Call         | Bond Future | 3907.7500  | 3479.2200                     | 3.9078    | 3.4792                          | 0             |
| 21/01/2025 | 2037 On 08-May-25      | 11.46  | Put          | Bond Future | 846.8000   | 1027.2700                     | 0.8468    | 1.0273                          | 300           |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 7477.5000  | 6931.4900                     | 7.4775    | 6.9315                          | 0             |
| 21/01/2025 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 233.2300   | 296.2200                      | 0.2332    | 0.2962                          | 0             |
| 21/01/2025 | 2037 On 08-May-25      | 12.55  | Call         | Bond Future | 8893.2500  | 8324.8800                     | 8.8933    | 8.3249                          | 15,000        |
| 21/01/2025 | 2037 On 08-May-25      | 12.55  | Put          | Bond Future | 140.4900   | 181.1200                      | 0.1405    | 0.1811                          | 0             |
| 21/01/2025 | 2037 On 08-May-25      | 13.30  | Call         | Bond Future | 12375.5000 | 11777.7300                    | 12.3755   | 11.7777                         | 7,500         |
| 21/01/2025 | 2037 On 08-May-25      | 13.30  | Put          | Bond Future | 32.0800    | 43.3100                       | 0.0321    | 0.0433                          | 0             |
| 21/01/2025 | 2037 On 08-May-25      | 13.35  | Call         | Bond Future | 12602.3100 | 12003.3900                    | 12.6023   | 12.0034                         | 7,500         |
| 21/01/2025 | 2037 On 08-May-25      | 13.35  | Put          | Bond Future | 28.3300    | 38.4100                       | 0.0283    | 0.0384                          | 0             |
| 21/01/2025 | 2037 On 07-August-25   |        |              | Bond Future | 11.0273    | 11.1373                       | 84.0446   | 83.4233                         | 15            |
| 21/01/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 967.1800   | 814.3900                      | 0.9672    | 0.8144                          | 2,541         |
| 21/01/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 4998.5800  | 5467.1200                     | 4.9986    | 5.4671                          | 0             |
| 21/01/2025 | 2037 On 07-August-25   | 10.50  | Call         | Bond Future | 1258.2000  | 1072.5800                     | 1.2582    | 1.0726                          | 300           |
| 21/01/2025 | 2037 On 07-August-25   | 10.50  | Put          | Bond Future | 4327.4400  | 4763.1500                     | 4.3274    | 4.7632                          | 0             |
| 21/01/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 1359.2700  | 1162.9900                     | 1.3593    | 1.1630                          | 2,341         |
| 21/01/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 4130.8300  | 4555.8800                     | 4.1308    | 4.5559                          | 0             |
| 21/01/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 1553.2400  | 1337.4400                     | 1.5532    | 1.3374                          | 200           |
| 21/01/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 3792.5300  | 4198.0600                     | 3.7925    | 4.1981                          | 0             |
| 21/01/2025 | 2037 On 07-August-25   | 11.00  | Call         | Bond Future | 2500.6300  | 2204.7600                     | 2.5006    | 2.2048                          | 300           |
| 21/01/2025 | 2037 On 07-August-25   | 11.00  | Put          | Bond Future | 2655.6900  | 2981.1500                     | 2.6557    | 2.9812                          | 0             |
| 21/01/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 2714.8500  | 2403.7100                     | 2.7149    | 2.4037                          | 0             |
| 21/01/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 2472.8200  | 2783.0100                     | 2.4728    | 2.7830                          | 2,541         |
| 21/01/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 3903.4400  | 3520.9600                     | 3.9034    | 3.5210                          | 0             |
| 21/01/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 1714.8400  | 1953.6900                     | 1.7148    | 1.9537                          | 2,541         |
| 21/01/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 5454.2900  | 5004.3100                     | 5.4543    | 5.0043                          | 0             |
| 21/01/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 1118.0300  | 1289.3800                     | 1.1180    | 1.2894                          | 2,541         |
| 21/01/2025 | 2037 On 07-August-25   | 11.83  | Call         | Bond Future | 5495.0500  | 5043.6000                     | 5.4951    | 5.0436                          | 0             |
| 21/01/2025 | 2037 On 07-August-25   | 11.83  | Put          | Bond Future | 1106.1200  | 1276.0000                     | 1.1061    | 1.2760                          | 300           |
| 21/01/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 6915.0600  | 6419.2500                     | 6.9151    | 6.4193                          | 0             |
| 21/01/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 764.3800   | 889.9000                      | 0.7644    | 0.8899                          | 2,541         |
| 21/01/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 10577.6400 | 10013.1800                    | 10.5776   | 10.0132                         | 0             |
| 21/01/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 305.5500   | 362.4200                      | 0.3056    | 0.3624                          | 0             |
| 21/01/2025 | 2037 On 06-November-25 |        |              | Bond Future | 11.1392    | 11.2536                       | 85.6790   | 85.0452                         | 0             |
| 21/01/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 1623.7100  | 1424.9900                     | 1.6237    | 1.4250                          | 300           |
| 21/01/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 5291.2600  | 5726.2700                     | 5.2913    | 5.7263                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 2813.7400 | 2525.2500                     | 2.8137    | 2.5253                          | 300           |
| 21/01/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 3593.8100 | 3939.0500                     | 3.5938    | 3.9391                          | 0             |
| 21/01/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 4829.2300 | 4435.3800                     | 4.8292    | 4.4354                          | 0             |
| 21/01/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 2156.9700 | 2396.8500                     | 2.1570    | 2.3969                          | 0             |
| 21/01/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 6818.2500 | 6354.2600                     | 6.8183    | 6.3543                          | 0             |
| 21/01/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 1393.0900 | 1562.8300                     | 1.3931    | 1.5628                          | 300           |
| 21/01/2025 | 2037 On 05-February-26 |        |              | Bond Future | 11.2648   | 11.3840                       | 83.0594   | 82.4132                         | 0             |
| 21/01/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 2865.8800 | 2596.3900                     | 2.8659    | 2.5964                          | 1,970         |
| 21/01/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 4888.3400 | 5265.0400                     | 4.8883    | 5.2650                          | 0             |
| 21/01/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 3652.0100 | 3337.2500                     | 3.6520    | 3.3373                          | 0             |
| 21/01/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 4006.3200 | 4337.7500                     | 4.0063    | 4.3378                          | 0             |
| 21/01/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 7183.5800 | 6730.4300                     | 7.1836    | 6.7304                          | 0             |
| 21/01/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 1945.4500 | 2138.4900                     | 1.9455    | 2.1385                          | 1,970         |
| 21/01/2025 | 2038 On 06-February-25 |        |              | Bond Future | 137.9762  | 138.0660                      | 137.9762  | 138.0660                        | 1,386         |
| 21/01/2025 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 2746.1800 | 2836.0200                     | 2.7462    | 2.8360                          | 0             |
| 21/01/2025 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2038 On 08-May-25      |        |              | Bond Future | 140.7767  | 140.8682                      | 140.7767  | 140.8682                        | 1,980         |
| 21/01/2025 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 1096.6900 | 1188.2200                     | 1.0967    | 1.1882                          | 0             |
| 21/01/2025 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2038 On 07-August-25   |        |              | Bond Future | 141.4642  | 141.5570                      | 141.4642  | 141.5570                        | 0             |
| 21/01/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 1904.2000 | 1996.9700                     | 1.9042    | 1.9970                          | 0             |
| 21/01/2025 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2038 On 06-November-25 |        |              | Bond Future | 144.2508  | 144.3448                      | 144.2508  | 144.3448                        | 0             |
| 21/01/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 370.7600  | 464.8200                      | 0.3708    | 0.4648                          | 0             |
| 21/01/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2038 On 05-February-26 |        |              | Bond Future | 144.8841  | 144.9787                      | 144.8841  | 144.9787                        | 0             |
| 21/01/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 1684.0800 | 1778.6600                     | 1.6841    | 1.7787                          | 0             |
| 21/01/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2040 On 06-February-25 |        |              | Bond Future | 11.0987   | 11.1955                       | 85.1104   | 84.4959                         | 56,707        |
| 21/01/2025 | 2040 On 06-February-25 | 11.00  | Call         | Bond Future | 503.4000  | 326.6900                      | 0.5034    | 0.3267                          | 780           |
| 21/01/2025 | 2040 On 06-February-25 | 11.00  | Put          | Bond Future | 1137.7800 | 1575.5800                     | 1.1378    | 1.5756                          | 0             |
| 21/01/2025 | 2040 On 06-February-25 | 11.70  | Call         | Bond Future | 3747.6800 | 3174.2700                     | 3.7477    | 3.1743                          | 0             |
| 21/01/2025 | 2040 On 06-February-25 | 11.70  | Put          | Bond Future | 33.3800   | 74.4800                       | 0.0334    | 0.0745                          | 780           |

| 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | 2040 On 06-February-25 | 12.20  | Call         | Bond Future | 6619.4500  | 6007.0400                     | 6.6195    | 6.0070                          | 0             |
| 21/01/2025 | 2040 On 06-February-25 | 12.20  | Put          | Bond Future | 0.9100     | 3.0100                        | 0.0009    | 0.0030                          | 780           |
| 21/01/2025 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 10685.0500 | 10070.5500                    | 10.6851   | 10.0706                         | 0             |
| 21/01/2025 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2040 On 08-May-25      |        |              | Bond Future | 11.1994    | 11.2997                       | 86.8169   | 86.1899                         | 19,649        |
| 21/01/2025 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 8511.6300  | 7937.6900                     | 8.5116    | 7.9377                          | 0             |
| 21/01/2025 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 194.2900   | 247.3400                      | 0.1943    | 0.2473                          | 0             |
| 21/01/2025 | 2040 On 08-May-25      | 12.75  | Call         | Bond Future | 9115.6400  | 8532.9800                     | 9.1156    | 8.5330                          | 15,000        |
| 21/01/2025 | 2040 On 08-May-25      | 12.75  | Put          | Bond Future | 158.0200   | 202.3500                      | 0.1580    | 0.2024                          | 0             |
| 21/01/2025 | 2040 On 08-May-25      | 13.43  | Call         | Bond Future | 12483.2000 | 11871.9900                    | 12.4832   | 11.8720                         | 7,500         |
| 21/01/2025 | 2040 On 08-May-25      | 13.43  | Put          | Bond Future | 49.7100    | 65.4900                       | 0.0497    | 0.0655                          | 0             |
| 21/01/2025 | 2040 On 08-May-25      | 13.50  | Call         | Bond Future | 12821.3500 | 12208.5500                    | 12.8214   | 12.2086                         | 7,500         |
| 21/01/2025 | 2040 On 08-May-25      | 13.50  | Put          | Bond Future | 44.2200    | 58.4100                       | 0.0442    | 0.0584                          | 0             |
| 21/01/2025 | 2040 On 07-August-25   |        |              | Bond Future | 11.3101    | 11.4143                       | 84.0191   | 83.3795                         | 16            |
| 21/01/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 11338.9100 | 10758.9400                    | 11.3389   | 10.7589                         | 0             |
| 21/01/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 342.0100   | 401.7000                      | 0.3420    | 0.4017                          | 0             |
| 21/01/2025 | 2040 On 06-November-25 |        |              | Bond Future | 11.4221    | 11.5302                       | 85.6528   | 85.0003                         | 0             |
| 21/01/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 4886.4700  | 4489.9000                     | 4.8865    | 4.4899                          | 0             |
| 21/01/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 2407.1900  | 2663.0900                     | 2.4072    | 2.6631                          | 0             |
| 21/01/2025 | 2040 On 05-February-26 |        |              | Bond Future | 11.5467    | 11.6591                       | 82.7820   | 82.1168                         | 0             |
| 21/01/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 4010.7500  | 3683.8400                     | 4.0108    | 3.6838                          | 0             |
| 21/01/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 4349.1600  | 4687.4800                     | 4.3492    | 4.6875                          | 0             |
| 21/01/2025 | 2044 On 06-February-25 |        |              | Bond Future | 11.2231    | 11.3046                       | 81.0003   | 80.4674                         | 68,191        |
| 21/01/2025 | 2044 On 06-February-25 | 10.65  | Call         | Bond Future | 13.9300    | 7.7500                        | 0.0139    | 0.0078                          | 8,825         |
| 21/01/2025 | 2044 On 06-February-25 | 10.65  | Put          | Bond Future | 3924.9200  | 4451.6100                     | 3.9249    | 4.4516                          | 0             |
| 21/01/2025 | 2044 On 06-February-25 | 11.15  | Call         | Bond Future | 572.3600   | 403.2400                      | 0.5724    | 0.4032                          | 8,825         |
| 21/01/2025 | 2044 On 06-February-25 | 11.15  | Put          | Bond Future | 1054.7900  | 1418.5400                     | 1.0548    | 1.4185                          | 0             |
| 21/01/2025 | 2044 On 06-February-25 | 11.50  | Call         | Bond Future | 2005.1100  | 1613.6200                     | 2.0051    | 1.6136                          | 0             |
| 21/01/2025 | 2044 On 06-February-25 | 11.50  | Put          | Bond Future | 217.9600   | 359.3400                      | 0.2180    | 0.3593                          | 8,825         |
| 21/01/2025 | 2044 On 06-February-25 | 12.00  | Call         | Bond Future | 4865.2500  | 4344.9900                     | 4.8653    | 4.3450                          | 422           |
| 21/01/2025 | 2044 On 06-February-25 | 12.00  | Put          | Bond Future | 9.3800     | 21.9900                       | 0.0094    | 0.0220                          | 0             |
| 21/01/2025 | 2044 On 06-February-25 | 12.50  | Call         | Bond Future | 7734.4700  | 7202.0700                     | 7.7345    | 7.2021                          | 422           |
| 21/01/2025 | 2044 On 06-February-25 | 12.50  | Put          | Bond Future | 0.2000     | 0.6700                        | 0.0002    | 0.0007                          | 0             |
| 21/01/2025 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future | 10541.1500 | 10008.2900                    | 10.5412   | 10.0083                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future | 0.0000     | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2044 On 06-February-25 | 13.75  | Call         | Bond Future | 14187.9400 | 13655.0700                    | 14.1879   | 13.6551                         | 0             |
| 21/01/2025 | 2044 On 06-February-25 | 13.75  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 422           |
| 21/01/2025 | 2044 On 08-May-25      |        | Call         | Bond Future | 0.6100     | 0.4200                        | 0.0006    | 0.0004                          | 0             |
| 21/01/2025 | 2044 On 08-May-25      |        |              | Bond Future | 11.3198    | 11.4043                       | 82.6243   | 82.0806                         | 11,049        |
| 21/01/2025 | 2044 On 08-May-25      |        | Put          | Bond Future | 17376.2800 | 17919.8200                    | 17.3763   | 17.9198                         | 0             |
| 21/01/2025 | 2044 On 08-May-25      | 10.92  | Call         | Bond Future | 966.0500   | 815.0500                      | 0.9661    | 0.8151                          | 2,490         |
| 21/01/2025 | 2044 On 08-May-25      | 10.92  | Put          | Bond Future | 3622.6600  | 4015.3900                     | 3.6227    | 4.0154                          | 0             |
| 21/01/2025 | 2044 On 08-May-25      | 11.65  | Call         | Bond Future | 3369.1500  | 3028.6100                     | 3.3692    | 3.0286                          | 0             |
| 21/01/2025 | 2044 On 08-May-25      | 11.65  | Put          | Bond Future | 1276.4200  | 1479.6100                     | 1.2764    | 1.4796                          | 2,490         |
| 21/01/2025 | 2044 On 08-May-25      | 12.40  | Call         | Bond Future | 6914.3300  | 6449.3500                     | 6.9143    | 6.4494                          | 0             |
| 21/01/2025 | 2044 On 08-May-25      | 12.40  | Put          | Bond Future | 384.0200   | 462.7700                      | 0.3840    | 0.4628                          | 2,490         |
| 21/01/2025 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future | 8526.2700  | 8032.9100                     | 8.5263    | 8.0329                          | 0             |
| 21/01/2025 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future | 226.7600   | 277.1300                      | 0.2268    | 0.2771                          | 0             |
| 21/01/2025 | 2044 On 07-August-25   |        |              | Bond Future | 11.4256    | 11.5132                       | 79.8692   | 79.3144                         | 10            |
| 21/01/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 11232.6900 | 10735.1100                    | 11.2327   | 10.7351                         | 0             |
| 21/01/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 401.4800   | 458.6600                      | 0.4015    | 0.4587                          | 0             |
| 21/01/2025 | 2044 On 06-November-25 |        |              | Bond Future | 11.5321    | 11.6229                       | 81.4221   | 80.8562                         | 0             |
| 21/01/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 4796.7500  | 4461.9000                     | 4.7968    | 4.4619                          | 0             |
| 21/01/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 2663.4400  | 2894.4400                     | 2.6634    | 2.8944                          | 0             |
| 21/01/2025 | 2044 On 05-February-26 |        |              | Bond Future | 11.6500    | 11.7442                       | 78.5956   | 78.0185                         | 0             |
| 21/01/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 4062.2100  | 3781.3800                     | 4.0622    | 3.7814                          | 0             |
| 21/01/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 4619.3400  | 4915.5600                     | 4.6193    | 4.9156                          | 0             |
| 21/01/2025 | 2046 On 06-February-25 |        |              | Bond Future | 120.4352   | 120.2704                      | 120.4352  | 120.2704                        | 8,543         |
| 21/01/2025 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future | 6425.1900  | 6260.4100                     | 6.4252    | 6.2604                          | 0             |
| 21/01/2025 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2046 On 08-May-25      |        |              | Bond Future | 120.6663   | 120.4979                      | 120.6663  | 120.4979                        | 12,157        |
| 21/01/2025 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future | 1303.7500  | 1472.0900                     | 1.3038    | 1.4721                          | 0             |
| 21/01/2025 | 2046 On 07-August-25   |        |              | Bond Future | 123.0770   | 122.9049                      | 123.0770  | 122.9049                        | 0             |
| 21/01/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future | 4387.0000  | 4214.9200                     | 4.3870    | 4.2149                          | 0             |
| 21/01/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2046 On 06-November-25 |        |              | Bond Future | 123.2468   | 123.0704                      | 123.2468  | 123.0704                        | 0             |
| 21/01/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future        | 2163.1900 | 2339.5800                     | 2.1632    | 2.3396                          | 0             |
| 21/01/2025 | 2046 On 05-February-26 |        |              | Bond Future        | 125.6344  | 125.4543                      | 125.6344  | 125.4543                        | 0             |
| 21/01/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future        | 3984.4000 | 3804.3000                     | 3.9844    | 3.8043                          | 0             |
| 21/01/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2050 On 06-February-25 |        |              | Bond Future        | 119.2721  | 119.6861                      | 119.2721  | 119.6861                        | 7,469         |
| 21/01/2025 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 3672.0600 | 4086.0700                     | 3.6721    | 4.0861                          | 0             |
| 21/01/2025 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2050 On 08-May-25      |        |              | Bond Future        | 121.6930  | 122.1152                      | 121.6930  | 122.1152                        | 9,715         |
| 21/01/2025 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future        | 532.9700  | 955.2100                      | 0.5330    | 0.9552                          | 0             |
| 21/01/2025 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2050 On 07-August-25   |        |              | Bond Future        | 121.7570  | 122.1873                      | 121.7570  | 122.1873                        | 0             |
| 21/01/2025 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 1866.9600 | 2297.2500                     | 1.8670    | 2.2973                          | 0             |
| 21/01/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 124.1553  | 124.5934                      | 124.1553  | 124.5934                        | 0             |
| 21/01/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 0.0000    | 173.4200                      | 0.0000    | 0.1734                          | 0             |
| 21/01/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 264.6900  | 0.0000                        | 0.2647    | 0.0000                          | 0             |
| 21/01/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 124.1506  | 124.5963                      | 124.1506  | 124.5963                        | 0             |
| 21/01/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 1330.6100 | 1776.3100                     | 1.3306    | 1.7763                          | 0             |
| 21/01/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | AL37 On 06-February-25 |        |              | Index Future       | 1073.2410 | 1069.9640                     | 1073.2410 | 1,069.9640                      | 0             |
| 21/01/2025 | AL37 On 08-May-25      |        |              | Index Future       | 1094.7640 | 1091.4190                     | 1094.7640 | 1,091.4190                      | 0             |
| 21/01/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1116.3890 | 1112.9740                     | 1116.3890 | 1,112.9740                      | 0             |
| 21/01/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1138.1440 | 1134.6580                     | 1138.1440 | 1,134.6580                      | 0             |
| 21/01/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1159.9750 | 1156.4190                     | 1159.9750 | 1,156.4190                      | 0             |
| 21/01/2025 | AL7T On 06-February-25 |        |              | Index Future       | 1289.7200 | 1282.8400                     | 1289.7200 | 1,282.8400                      | 0             |
| 21/01/2025 | AL7T On 08-May-25      |        |              | Index Future       | 1315.5840 | 1308.5640                     | 1315.5840 | 1,308.5640                      | 0             |
| 21/01/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1341.5710 | 1334.4070                     | 1341.5710 | 1,334.4070                      | 0             |
| 21/01/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1367.7140 | 1360.4060                     | 1367.7140 | 1,360.4060                      | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1393.9490 | 1386.4960                     | 1393.9490 | 1,386.4960                      | 0             |
| 21/01/2025 | ALBI On 06-February-25 |        |              | Index Future       | 1109.6940 | 1104.2170                     | 1109.6940 | 1,104.2170                      | 98            |
| 21/01/2025 | ALBI On 08-May-25      |        |              | Index Future       | 1131.9480 | 1126.3590                     | 1131.9480 | 1,126.3590                      | 0             |
| 21/01/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1154.3070 | 1148.6040                     | 1154.3070 | 1,148.6040                      | 0             |
| 21/01/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1176.8010 | 1170.9830                     | 1176.8010 | 1,170.9830                      | 0             |
| 21/01/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1199.3740 | 1193.4400                     | 1199.3740 | 1,193.4400                      | 0             |
| 21/01/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C025 On 31-January-25  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 21/01/2025 | C040 On 31-January-40  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C044 On 31-January-44  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C048 On 28-February-48 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C050 On 31-December-50 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C186 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C202 On 07-December-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C209 On 31-March-36    |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 21/01/2025 | C210 On 31-March-28    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C213 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C214 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C253 On 31-March-53    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C219 On 31-March-29    |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 21/01/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | ES33 On 06-February-25  |        |              | Bond Future        | 11.0895   | 11.1867                       | 83.5141   | 83.0559                         | 0             |
| 21/01/2025 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 9782.5400 | 9324.3200                     | 9.7825    | 9.3243                          | 0             |
| 21/01/2025 | ES33 On 06-February-25  | 13.34  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | ES33 On 08-May-25       |        |              | Bond Future        | 11.2104   | 11.3120                       | 81.4098   | 80.9421                         | 0             |
| 21/01/2025 | ES33 On 08-May-25       | 12.73  | Call         | Bond Future        | 6637.8300 | 6170.1500                     | 6.6378    | 6.1702                          | 0             |
| 21/01/2025 | ES33 On 08-May-25       | 12.73  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | ES33 On 07-August-25    |        |              | Bond Future        | 11.3428   | 11.4492                       | 83.0359   | 82.5586                         | 0             |
| 21/01/2025 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 9231.3300 | 8754.0100                     | 9.2313    | 8.7540                          | 0             |
| 21/01/2025 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 11.4941   | 11.6055                       | 80.8737   | 80.3867                         | 0             |
| 21/01/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 2223.4600 | 1736.4200                     | 2.2235    | 1.7364                          | 0             |
| 21/01/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 11.6665   | 11.7835                       | 82.4381   | 81.9413                         | 0             |
| 21/01/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 757.3400  | 1254.1500                     | 0.7573    | 1.2542                          | 0             |
| 21/01/2025 | ES42 On 06-February-25  |        |              | Bond Future        | 11.5658   | 11.6627                       | 79.8413   | 79.2575                         | 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 |
|------------|------------------------|----------|--------------|--------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | ES42 On 06-February-25 | 13.71    | Call         | Bond Future  | 11447.7900   | 10864.0600                    | 11.4478   | 10.8641                         | 0             |
| 21/01/2025 | ES42 On 06-February-25 | 13.71    | Put          | Bond Future  | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | ES42 On 08-May-25      |          |              | Bond Future  | 11.6735      | 11.7741                       | 77.1948   | 76.5990                         | 0             |
| 21/01/2025 | ES42 On 08-May-25      | 13.25    | Call         | Bond Future  | 8563.8600    | 7968.0900                     | 8.5639    | 7.9681                          | 0             |
| 21/01/2025 | ES42 On 08-May-25      | 13.25    | Put          | Bond Future  | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | ES42 On 07-August-25   |          |              | Bond Future  | 11.7865      | 11.8908                       | 78.7359   | 78.1279                         | 0             |
| 21/01/2025 | ES42 On 07-August-25   | 13.79    | Call         | Bond Future  | 10463.7400   | 9855.7600                     | 10.4637   | 9.8558                          | 0             |
| 21/01/2025 | ES42 On 07-August-25   | 13.79    | Put          | Bond Future  | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | ES42 On 06-November-25 |          |              | Bond Future  | 11.9105      | 12.0188                       | 76.0199   | 75.3997                         | 0             |
| 21/01/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future  | 2686.0500    | 2065.8100                     | 2.6861    | 2.0658                          | 0             |
| 21/01/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future  | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | ES42 On 05-February-26 |          |              | Bond Future  | 12.0442      | 12.1568                       | 77.4884   | 76.8558                         | 0             |
| 21/01/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future  | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future  | 1111.3200    | 1743.9000                     | 1.1113    | 1.7439                          | 0             |
| 21/01/2025 | GOVI On 06-February-25 |          |              | GOVI         | 1092.6400    | 1087.3020                     | 1092.6400 | 1,087.3020                      | 316           |
| 21/01/2025 | GOVI On 06-February-25 | 972.00   | Call         | GOVI         | 1206400.0000 | 1153020.0000                  | 120.6400  | 115.3020                        | 0             |
| 21/01/2025 | GOVI On 06-February-25 | 972.00   | Put          | GOVI         | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | GOVI On 08-May-25      |          |              | GOVI         | 1114.5520    | 1109.1050                     | 1114.5520 | 1,109.1050                      | 327           |
| 21/01/2025 | GOVI On 08-May-25      | 1,022.00 | Call         | GOVI         | 925520.0000  | 871050.0000                   | 92.5520   | 87.1050                         | 0             |
| 21/01/2025 | GOVI On 08-May-25      | 1,022.00 | Put          | GOVI         | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | GOVI On 07-August-25   |          |              | GOVI         | 1136.5680    | 1131.0090                     | 1136.5680 | 1,131.0090                      | 0             |
| 21/01/2025 | GOVI On 07-August-25   | 1,011.00 | Call         | GOVI         | 1255680.0000 | 1200090.0000                  | 125.5680  | 120.0090                        | 0             |
| 21/01/2025 | GOVI On 07-August-25   | 1,011.00 | Put          | GOVI         | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | GOVI On 06-November-25 |          |              | GOVI         | 1158.7160    | 1153.0450                     | 1158.7160 | 1,153.0450                      | 0             |
| 21/01/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI         | 467160.0000  | 410450.0000                   | 46.7160   | 41.0450                         | 0             |
| 21/01/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI         | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | GOVI On 05-February-26 |          |              | GOVI         | 1180.9420    | 1175.1580                     | 1180.9420 | 1,175.1580                      | 0             |
| 21/01/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI         | 309420.0000  | 251580.0000                   | 30.9420   | 25.1580                         | 0             |
| 21/01/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI         | 0.0000       | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | GVIX On 01-January-29  |          |              | LIVE INDEX   | 110.0000     | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 21/01/2025 | IGOV On 06-February-25 |          |              | Index Future | 372.2330     | 372.3800                      | 372.2330  | 372.3800                        | 206           |
| 21/01/2025 | IGOV On 08-May-25      |          |              | Index Future | 379.7900     | 379.9390                      | 379.7900  | 379.9390                        | 680           |
| 21/01/2025 | IGOV On 07-August-25   |          |              | Index Future | 387.3820     | 387.5330                      | 387.3820  | 387.5330                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | IGOV On 06-November-25  |        |              | Index Future           | 395.0190  | 395.1720                      | 395.0190  | 395.1720                        | 0             |
| 21/01/2025 | IGOV On 05-February-26  |        |              | Index Future           | 402.6830  | 402.8370                      | 402.6830  | 402.8370                        | 0             |
| 21/01/2025 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.2800   | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 21/01/2025 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.8200   | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 21/01/2025 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.2400   | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 21/01/2025 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700   | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 21/01/2025 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000   | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 21/01/2025 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000   | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 21/01/2025 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600   | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 21/01/2025 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100   | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 21/01/2025 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400   | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 21/01/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900   | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 21/01/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800   | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 21/01/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200   | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 21/01/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830    | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 21/01/2025 | JBAF On 15-January-25   |        |              | Jibar Tradeable Future | 8.3770    | 8.3770                        | 91.6230   | 8.3770                          | 0             |
| 21/01/2025 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 8.3670    | 8.3670                        | 91.6330   | 91.6330                         | 0             |
| 21/01/2025 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.2950    | 8.2950                        | 91.7050   | 91.7050                         | 0             |
| 21/01/2025 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.3400    | 8.3400                        | 91.6600   | 91.6600                         | 0             |
| 21/01/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 21/01/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3720    | 8.3720                        | 91.6280   | 91.6280                         | 0             |
| 21/01/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.4000    | 8.4000                        | 91.6000   | 91.6000                         | 0             |
| 21/01/2025 | R033 On 06-February-25  |        |              | Bond Future            | 9.9818    | 10.0787                       | 103.7573  | 103.2277                        | 12,012        |
| 21/01/2025 | R033 On 06-February-25  | 10.33  | Call         | Bond Future            | 2041.1800 | 1630.7300                     | 2.0412    | 1.6307                          | 0             |
| 21/01/2025 | R033 On 06-February-25  | 10.33  | Put          | Bond Future            | 154.3700  | 273.5900                      | 0.1544    | 0.2736                          | 0             |
| 21/01/2025 | R033 On 08-May-25       |        |              | Bond Future            | 10.0680   | 10.1695                       | 100.7891  | 100.2487                        | 0             |
| 21/01/2025 | R033 On 08-May-25       | 10.33  | Call         | Bond Future            | 2520.5600 | 2199.0800                     | 2.5206    | 2.1991                          | 0             |
| 21/01/2025 | R033 On 08-May-25       | 10.33  | Put          | Bond Future            | 1133.3300 | 1352.3000                     | 1.1333    | 1.3523                          | 0             |
| 21/01/2025 | R033 On 07-August-25    |        |              | Bond Future            | 10.1644   | 10.2710                       | 102.7781  | 102.2266                        | 0             |
| 21/01/2025 | R033 On 07-August-25    | 10.33  | Call         | Bond Future            | 2788.9900 | 2491.1100                     | 2.7890    | 2.4911                          | 0             |
| 21/01/2025 | R033 On 07-August-25    | 10.33  | Put          | Bond Future            | 1933.5300 | 2187.1500                     | 1.9335    | 2.1872                          | 0             |
| 21/01/2025 | R033 On 06-November-25  |        |              | Bond Future            | 10.2750   | 10.3870                       | 99.7324   | 99.1698                         | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | R033 On 06-November-25 | 10.33  | Call         | Bond Future | 2890.0400  | 2605.8300                     | 2.8900    | 2.6058                          | 0             |
| 21/01/2025 | R033 On 06-November-25 | 10.33  | Put          | Bond Future | 2613.0700  | 2891.5100                     | 2.6131    | 2.8915                          | 0             |
| 21/01/2025 | R033 On 05-February-26 |        |              | Bond Future | 10.4020    | 10.5198                       | 101.6389  | 101.0651                        | 0             |
| 21/01/2025 | R033 On 05-February-26 | 10.49  | Call         | Bond Future | 3464.5100  | 3168.6800                     | 3.4645    | 3.1687                          | 0             |
| 21/01/2025 | R033 On 05-February-26 | 10.49  | Put          | Bond Future | 3035.3400  | 3313.3400                     | 3.0353    | 3.3133                          | 0             |
| 21/01/2025 | R035 On 06-February-25 |        |              | Bond Future | 10.3882    | 10.4901                       | 94.7103   | 94.1265                         | 76,323        |
| 21/01/2025 | R035 On 06-February-25 | 10.10  | Call         | Bond Future | 150.9600   | 84.6700                       | 0.1510    | 0.0847                          | 15,000        |
| 21/01/2025 | R035 On 06-February-25 | 10.10  | Put          | Bond Future | 1830.2700  | 2347.8000                     | 1.8303    | 2.3478                          | 0             |
| 21/01/2025 | R035 On 06-February-25 | 10.26  | Call         | Bond Future | 390.6100   | 242.5000                      | 0.3906    | 0.2425                          | 100           |
| 21/01/2025 | R035 On 06-February-25 | 10.26  | Put          | Bond Future | 1132.5200  | 1568.2300                     | 1.1325    | 1.5682                          | 0             |
| 21/01/2025 | R035 On 06-February-25 | 10.34  | Call         | Bond Future | 575.9500   | 374.8000                      | 0.5760    | 0.3748                          | 1,000         |
| 21/01/2025 | R035 On 06-February-25 | 10.34  | Put          | Bond Future | 853.9700   | 1236.6400                     | 0.8540    | 1.2366                          | 0             |
| 21/01/2025 | R035 On 06-February-25 | 10.65  | Call         | Bond Future | 1705.6000  | 1290.1900                     | 1.7056    | 1.2902                          | 0             |
| 21/01/2025 | R035 On 06-February-25 | 10.65  | Put          | Bond Future | 215.7900   | 384.2000                      | 0.2158    | 0.3842                          | 1,100         |
| 21/01/2025 | R035 On 06-February-25 | 11.10  | Call         | Bond Future | 3988.1000  | 3425.7800                     | 3.9881    | 3.4258                          | 0             |
| 21/01/2025 | R035 On 06-February-25 | 11.10  | Put          | Bond Future | 13.9900    | 35.4900                       | 0.0140    | 0.0355                          | 7,500         |
| 21/01/2025 | R035 On 06-February-25 | 11.30  | Call         | Bond Future | 5051.3200  | 4474.0300                     | 5.0513    | 4.4740                          | 0             |
| 21/01/2025 | R035 On 06-February-25 | 11.30  | Put          | Bond Future | 3.2700     | 9.8000                        | 0.0033    | 0.0098                          | 1,100         |
| 21/01/2025 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 10689.1800 | 10105.3600                    | 10.6892   | 10.1054                         | 0             |
| 21/01/2025 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R035 On 08-May-25      |        |              | Bond Future | 10.4751    | 10.5812                       | 92.0993   | 91.5036                         | 38,357        |
| 21/01/2025 | R035 On 08-May-25      | 10.08  | Call         | Bond Future | 832.0400   | 668.4800                      | 0.8320    | 0.6685                          | 300           |
| 21/01/2025 | R035 On 08-May-25      | 10.08  | Put          | Bond Future | 3097.4200  | 3529.5700                     | 3.0974    | 3.5296                          | 0             |
| 21/01/2025 | R035 On 08-May-25      | 10.44  | Call         | Bond Future | 1689.5600  | 1420.4100                     | 1.6896    | 1.4204                          | 150           |
| 21/01/2025 | R035 On 08-May-25      | 10.44  | Put          | Bond Future | 1887.5200  | 2214.0800                     | 1.8875    | 2.2141                          | 0             |
| 21/01/2025 | R035 On 08-May-25      | 10.58  | Call         | Bond Future | 2121.3400  | 1810.8100                     | 2.1213    | 1.8108                          | 300           |
| 21/01/2025 | R035 On 08-May-25      | 10.58  | Put          | Bond Future | 1532.0600  | 1817.2400                     | 1.5321    | 1.8172                          | 0             |
| 21/01/2025 | R035 On 08-May-25      | 10.95  | Call         | Bond Future | 3479.9000  | 3071.8600                     | 3.4799    | 3.0719                          | 0             |
| 21/01/2025 | R035 On 08-May-25      | 10.95  | Put          | Bond Future | 853.9900   | 1041.6600                     | 0.8540    | 1.0417                          | 150           |
| 21/01/2025 | R035 On 08-May-25      | 11.01  | Call         | Bond Future | 3724.3900  | 3302.8200                     | 3.7244    | 3.3028                          | 0             |
| 21/01/2025 | R035 On 08-May-25      | 11.01  | Put          | Bond Future | 774.1100   | 948.2500                      | 0.7741    | 0.9483                          | 300           |
| 21/01/2025 | R035 On 08-May-25      | 11.46  | Call         | Bond Future | 5692.6600  | 5191.5600                     | 5.6927    | 5.1916                          | 400           |
| 21/01/2025 | R035 On 08-May-25      | 11.46  | Put          | Bond Future | 360.7100   | 455.3200                      | 0.3607    | 0.4553                          | 0             |
| 21/01/2025 | R035 On 08-May-25      | 11.70  | Call         | Bond Future | 6803.1500  | 6273.9200                     | 6.8032    | 6.2739                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | R035 On 08-May-25      | 11.70  | Put          | Bond Future | 236.9500   | 303.4300                      | 0.2370    | 0.3034                          | 150           |
| 21/01/2025 | R035 On 08-May-25      | 11.78  | Call         | Bond Future | 7177.7900  | 6640.9900                     | 7.1778    | 6.6410                          | 0             |
| 21/01/2025 | R035 On 08-May-25      | 11.78  | Put          | Bond Future | 205.6000   | 264.5100                      | 0.2056    | 0.2645                          | 0             |
| 21/01/2025 | R035 On 08-May-25      | 12.70  | Call         | Bond Future | 11492.5500 | 10910.4300                    | 11.4926   | 10.9104                         | 0             |
| 21/01/2025 | R035 On 08-May-25      | 12.70  | Put          | Bond Future | 39.2200    | 52.8100                       | 0.0392    | 0.0528                          | 400           |
| 21/01/2025 | R035 On 08-May-25      | 13.35  | Call         | Bond Future | 14428.6400 | 13835.9800                    | 14.4286   | 13.8360                         | 0             |
| 21/01/2025 | R035 On 08-May-25      | 13.35  | Put          | Bond Future | 7.1100     | 10.1600                       | 0.0071    | 0.0102                          | 400           |
| 21/01/2025 | R035 On 07-August-25   |        |              | Bond Future | 10.5720    | 10.6826                       | 93.9173   | 93.3094                         | 0             |
| 21/01/2025 | R035 On 07-August-25   | 10.08  | Call         | Bond Future | 1268.7800  | 1081.8900                     | 1.2688    | 1.0819                          | 300           |
| 21/01/2025 | R035 On 07-August-25   | 10.08  | Put          | Bond Future | 4039.1200  | 4460.0500                     | 4.0391    | 4.4601                          | 0             |
| 21/01/2025 | R035 On 07-August-25   | 10.58  | Call         | Bond Future | 2507.5500  | 2211.9300                     | 2.5076    | 2.2119                          | 300           |
| 21/01/2025 | R035 On 07-August-25   | 10.58  | Put          | Bond Future | 2463.2500  | 2775.4500                     | 2.4633    | 2.7755                          | 0             |
| 21/01/2025 | R035 On 07-August-25   | 11.34  | Call         | Bond Future | 5197.4900  | 4760.4500                     | 5.1975    | 4.7605                          | 0             |
| 21/01/2025 | R035 On 07-August-25   | 11.34  | Put          | Bond Future | 1090.5200  | 1261.3000                     | 1.0905    | 1.2613                          | 300           |
| 21/01/2025 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 10799.2300 | 10240.7000                    | 10.7992   | 10.2407                         | 0             |
| 21/01/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 253.7100   | 303.0000                      | 0.2537    | 0.3030                          | 0             |
| 21/01/2025 | R035 On 06-November-25 |        |              | Bond Future | 10.6838    | 10.7993                       | 91.2378   | 90.6178                         | 0             |
| 21/01/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 1557.7600  | 1361.5200                     | 1.5578    | 1.3615                          | 300           |
| 21/01/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 4894.1300  | 5317.8900                     | 4.8941    | 5.3179                          | 0             |
| 21/01/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 2707.0800  | 2420.9400                     | 2.7071    | 2.4209                          | 300           |
| 21/01/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 3269.0000  | 3602.8600                     | 3.2690    | 3.6029                          | 0             |
| 21/01/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 3810.1700  | 3459.2400                     | 3.8102    | 3.4592                          | 250           |
| 21/01/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 2389.8000  | 2658.8700                     | 2.3898    | 2.6589                          | 0             |
| 21/01/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 4652.8200  | 4262.0700                     | 4.6528    | 4.2621                          | 0             |
| 21/01/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 1926.0300  | 2155.2800                     | 1.9260    | 2.1553                          | 0             |
| 21/01/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 5556.6900  | 5130.3000                     | 5.5567    | 5.1303                          | 0             |
| 21/01/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 1549.3600  | 1742.9700                     | 1.5494    | 1.7430                          | 250           |
| 21/01/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 6392.0100  | 5937.9200                     | 6.3920    | 5.9379                          | 0             |
| 21/01/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 1278.7600  | 1444.6700                     | 1.2788    | 1.4447                          | 300           |
| 21/01/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 7494.4700  | 7009.9900                     | 7.4945    | 7.0100                          | 0             |
| 21/01/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 1001.4300  | 1136.9500                     | 1.0014    | 1.1370                          | 250           |
| 21/01/2025 | R035 On 05-February-26 |        |              | Bond Future | 10.8112    | 10.9320                       | 92.9830   | 92.3508                         | 0             |
| 21/01/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 3529.6400  | 3218.0400                     | 3.5296    | 3.2180                          | 0             |
| 21/01/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 3641.1200  | 3961.7300                     | 3.6411    | 3.9617                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | R038 On 06-February-25 |        |              | Bond Future | 10.9049    | 10.9917                       | 103.7692  | 103.1738                        | 9,232         |
| 21/01/2025 | R038 On 06-February-25 | 11.24  | Call         | Bond Future | 2449.0900  | 1985.0300                     | 2.4491    | 1.9850                          | 0             |
| 21/01/2025 | R038 On 06-February-25 | 11.24  | Put          | Bond Future | 179.4800   | 310.7500                      | 0.1795    | 0.3108                          | 0             |
| 21/01/2025 | R038 On 08-May-25      |        |              | Bond Future | 11.0062    | 11.0965                       | 100.3594  | 99.7520                         | 2,395         |
| 21/01/2025 | R038 On 08-May-25      | 11.24  | Call         | Bond Future | 3088.4900  | 2733.9800                     | 3.0885    | 2.7340                          | 0             |
| 21/01/2025 | R038 On 08-May-25      | 11.24  | Put          | Bond Future | 1526.5800  | 1779.5500                     | 1.5266    | 1.7796                          | 0             |
| 21/01/2025 | R038 On 07-August-25   |        |              | Bond Future | 11.1156    | 11.2096                       | 102.3398  | 101.7200                        | 0             |
| 21/01/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 3483.6000  | 3155.7100                     | 3.4836    | 3.1557                          | 0             |
| 21/01/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 2664.4400  | 2956.3500                     | 2.6644    | 2.9564                          | 0             |
| 21/01/2025 | R038 On 06-November-25 |        |              | Bond Future | 11.2362    | 11.3341                       | 98.8439   | 98.2116                         | 0             |
| 21/01/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 2841.6100  | 2575.4300                     | 2.8416    | 2.5754                          | 1,770         |
| 21/01/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 4525.0600  | 4891.1500                     | 4.5251    | 4.8912                          | 0             |
| 21/01/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 3684.2200  | 3370.6400                     | 3.6842    | 3.3706                          | 0             |
| 21/01/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 3659.7600  | 3978.4500                     | 3.6598    | 3.9785                          | 0             |
| 21/01/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 8201.0900  | 7727.3000                     | 8.2011    | 7.7273                          | 0             |
| 21/01/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 1464.2000  | 1622.6800                     | 1.4642    | 1.6227                          | 1,770         |
| 21/01/2025 | R038 On 05-February-26 |        |              | Bond Future | 11.3693    | 11.4713                       | 100.7328  | 100.0880                        | 0             |
| 21/01/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 4713.1500  | 4379.3700                     | 4.7132    | 4.3794                          | 0             |
| 21/01/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 4265.5800  | 4576.6100                     | 4.2656    | 4.5766                          | 0             |
| 21/01/2025 | R053 On 06-February-25 |        |              | Bond Future | 11.1274    | 11.2190                       | 108.5081  | 107.6993                        | 2,205         |
| 21/01/2025 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 14127.8500 | 13318.9900                    | 14.1279   | 13.3190                         | 0             |
| 21/01/2025 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 0.0000     | 0.0300                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R053 On 08-May-25      |        |              | Bond Future | 11.2153    | 11.3102                       | 104.8161  | 103.9908                        | 20,451        |
| 21/01/2025 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 11529.4300 | 10776.1900                    | 11.5294   | 10.7762                         | 0             |
| 21/01/2025 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 280.5700   | 352.5900                      | 0.2806    | 0.3526                          | 0             |
| 21/01/2025 | R053 On 07-August-25   |        |              | Bond Future | 11.3091    | 11.4075                       | 106.8843  | 106.0423                        | 0             |
| 21/01/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 14609.7300 | 13858.4000                    | 14.6097   | 13.8584                         | 0             |
| 21/01/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 559.5200   | 650.1500                      | 0.5595    | 0.6502                          | 0             |
| 21/01/2025 | R053 On 06-November-25 |        |              | Bond Future | 11.4110    | 11.5131                       | 103.0984  | 102.2396                        | 0             |
| 21/01/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 6451.0700  | 5941.4200                     | 6.4511    | 5.9414                          | 0             |
| 21/01/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 3566.9900  | 3916.1400                     | 3.5670    | 3.9161                          | 0             |
| 21/01/2025 | R053 On 05-February-26 |        |              | Bond Future | 11.5218    | 11.6277                       | 105.0684  | 104.1928                        | 0             |
| 21/01/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 5333.4100  | 4897.8800                     | 5.3334    | 4.8979                          | 0             |
| 21/01/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 5598.7500  | 6038.8900                     | 5.5988    | 6.0389                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | R186 On 06-February-25 |        |              | Bond Future | 8.3216    | 8.3271                        | 105.1565  | 105.1469                        | 78,424        |
| 21/01/2025 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 1218.0100 | 1208.6700                     | 1.2180    | 1.2087                          | 0             |
| 21/01/2025 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 0.6000    | 0.8500                        | 0.0006    | 0.0009                          | 0             |
| 21/01/2025 | R186 On 08-May-25      |        |              | Bond Future | 8.3593    | 8.3659                        | 107.2649  | 107.2549                        | 98,221        |
| 21/01/2025 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 457.7500  | 453.7400                      | 0.4578    | 0.4537                          | 0             |
| 21/01/2025 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 290.9200  | 296.8900                      | 0.2909    | 0.2969                          | 0             |
| 21/01/2025 | R186 On 07-August-25   |        |              | Bond Future | 8.4315    | 8.4397                        | 104.0725  | 104.0619                        | 0             |
| 21/01/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1191.6800 | 1184.6200                     | 1.1917    | 1.1846                          | 1,983         |
| 21/01/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 186.4200  | 189.9300                      | 0.1864    | 0.1899                          | 0             |
| 21/01/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 1699.2600 | 1691.1100                     | 1.6993    | 1.6911                          | 0             |
| 21/01/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 113.9300  | 116.3500                      | 0.1139    | 0.1164                          | 0             |
| 21/01/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2359.9100 | 2350.8400                     | 2.3599    | 2.3508                          | 0             |
| 21/01/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 62.2300   | 63.7300                       | 0.0622    | 0.0637                          | 1,983         |
| 21/01/2025 | R186 On 06-November-25 |        |              | Bond Future | 8.5589    | 8.5695                        | 106.0970  | 106.0858                        | 447           |
| 21/01/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 231.9100  | 228.8500                      | 0.2319    | 0.2289                          | 0             |
| 21/01/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 685.8300  | 693.9300                      | 0.6858    | 0.6939                          | 0             |
| 21/01/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.8103    | 8.8246                        | 102.8189  | 102.8071                        | 0             |
| 21/01/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 284.9500  | 280.9700                      | 0.2850    | 0.2810                          | 0             |
| 21/01/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 598.4500  | 606.2300                      | 0.5985    | 0.6062                          | 0             |
| 21/01/2025 | R202 On 06-February-25 |        |              | Bond Future | 267.9567  | 267.7887                      | 267.9567  | 267.7887                        | 834           |
| 21/01/2025 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 1166.6500 | 998.6500                      | 1.1667    | 0.9987                          | 0             |
| 21/01/2025 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R202 On 08-May-25      |        |              | Bond Future | 273.3954  | 273.2235                      | 273.3954  | 273.2235                        | 679           |
| 21/01/2025 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 1085.3800 | 913.5100                      | 1.0854    | 0.9135                          | 0             |
| 21/01/2025 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R202 On 07-August-25   |        |              | Bond Future | 273.6238  | 273.4474                      | 273.6238  | 273.4474                        | 0             |
| 21/01/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 2023.8200 | 1847.3500                     | 2.0238    | 1.8474                          | 0             |
| 21/01/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R202 On 06-November-25 |        |              | Bond Future | 279.0140  | 278.8329                      | 279.0140  | 278.8329                        | 0             |
| 21/01/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 3373.9800 | 3192.9400                     | 3.3740    | 3.1929                          | 0             |
| 21/01/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R202 On 05-February-26 |        |              | Bond Future | 279.0887  | 278.9024                      | 279.0887  | 278.9024                        | 0             |
| 21/01/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 1268.6700 | 1082.3500                     | 1.2687    | 1.0824                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R209 On 06-February-25 |        |              | Bond Future | 10.6221   | 10.7187                       | 74.1303   | 73.6332                         | 10,256        |
| 21/01/2025 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 8622.3300 | 8125.3100                     | 8.6223    | 8.1253                          | 0             |
| 21/01/2025 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 0.0000    | 0.0100                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R209 On 08-May-25      |        |              | Bond Future | 10.7089   | 10.8092                       | 72.4620   | 71.9548                         | 6,376         |
| 21/01/2025 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 5915.7600 | 5469.1400                     | 5.9158    | 5.4691                          | 0             |
| 21/01/2025 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 233.6100  | 294.1700                      | 0.2336    | 0.2942                          | 0             |
| 21/01/2025 | R209 On 07-August-25   |        |              | Bond Future | 10.8034   | 10.9074                       | 73.8920   | 73.3745                         | 0             |
| 21/01/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 8907.0600 | 8441.0800                     | 8.9071    | 8.4411                          | 0             |
| 21/01/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 293.3200  | 344.8100                      | 0.2933    | 0.3448                          | 0             |
| 21/01/2025 | R209 On 06-November-25 |        |              | Bond Future | 10.9080   | 11.0161                       | 72.1765   | 71.6487                         | 0             |
| 21/01/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 3837.4500 | 3525.0400                     | 3.8375    | 3.5250                          | 0             |
| 21/01/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 2090.1400 | 2305.5300                     | 2.0901    | 2.3055                          | 0             |
| 21/01/2025 | R209 On 05-February-26 |        |              | Bond Future | 11.0242   | 11.1365                       | 73.5568   | 73.0186                         | 0             |
| 21/01/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 3114.5500 | 2856.2300                     | 3.1146    | 2.8562                          | 0             |
| 21/01/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 3569.5800 | 3849.4400                     | 3.5696    | 3.8494                          | 0             |
| 21/01/2025 | R210 On 06-February-25 |        |              | Bond Future | 243.0881  | 243.1179                      | 243.0881  | 243.1179                        | 991           |
| 21/01/2025 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 3478.0800 | 3507.9100                     | 3.4781    | 3.5079                          | 0             |
| 21/01/2025 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R210 On 08-May-25      |        |              | Bond Future | 244.6669  | 244.6968                      | 244.6669  | 244.6968                        | 300           |
| 21/01/2025 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 3363.1500 | 3333.1600                     | 3.3632    | 3.3332                          | 0             |
| 21/01/2025 | R210 On 07-August-25   |        |              | Bond Future | 249.5553  | 249.5850                      | 249.5553  | 249.5850                        | 0             |
| 21/01/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 1115.3200 | 1144.9500                     | 1.1153    | 1.1450                          | 0             |
| 21/01/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R210 On 06-November-25 |        |              | Bond Future | 251.0539  | 251.0826                      | 251.0539  | 251.0826                        | 0             |
| 21/01/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 1086.1500 | 1057.3700                     | 1.0862    | 1.0574                          | 0             |
| 21/01/2025 | R210 On 05-February-26 |        |              | Bond Future | 255.9188  | 255.9473                      | 255.9188  | 255.9473                        | 0             |
| 21/01/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 2818.8300 | 2847.2500                     | 2.8188    | 2.8473                          | 0             |
| 21/01/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R213 On 06-February-25 |        |              | Bond Future | 9.4748    | 9.5464                        | 91.9678   | 91.6673                         | 100,748       |
| 21/01/2025 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 7471.2200 | 7170.7400                     | 7.4712    | 7.1707                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 0.0200     | 0.0700                        | 0.0000    | 0.0001                          | 0             |
| 21/01/2025 | R213 On 08-May-25      |        |              | Bond Future | 9.5443     | 9.6198                        | 90.2546   | 89.9479                         | 0             |
| 21/01/2025 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 4097.9700  | 3837.5200                     | 4.0980    | 3.8375                          | 0             |
| 21/01/2025 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 233.1400   | 279.4000                      | 0.2331    | 0.2794                          | 0             |
| 21/01/2025 | R213 On 07-August-25   |        |              | Bond Future | 9.6264     | 9.7063                        | 92.0363   | 91.7232                         | 0             |
| 21/01/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 7721.0500  | 7431.1300                     | 7.7211    | 7.4311                          | 0             |
| 21/01/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 151.8500   | 175.0200                      | 0.1519    | 0.1750                          | 0             |
| 21/01/2025 | R213 On 06-November-25 |        |              | Bond Future | 9.7295     | 9.8141                        | 90.2728   | 89.9532                         | 0             |
| 21/01/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 2677.4800  | 2491.5200                     | 2.6775    | 2.4915                          | 0             |
| 21/01/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 1474.3500  | 1607.9200                     | 1.4744    | 1.6079                          | 0             |
| 21/01/2025 | R213 On 05-February-26 |        |              | Bond Future | 9.8541     | 9.9441                        | 92.0004   | 91.6744                         | 0             |
| 21/01/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 2313.7300  | 2150.4600                     | 2.3137    | 2.1505                          | 0             |
| 21/01/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 2183.5300  | 2346.2200                     | 2.1835    | 2.3462                          | 0             |
| 21/01/2025 | R214 On 06-February-25 |        |              | Bond Future | 11.0126    | 11.1093                       | 69.2963   | 68.7662                         | 10,696        |
| 21/01/2025 | R214 On 06-February-25 | 11.75  | Call         | Bond Future | 3898.7100  | 3384.2000                     | 3.8987    | 3.3842                          | 521           |
| 21/01/2025 | R214 On 06-February-25 | 11.75  | Put          | Bond Future | 9.9600     | 25.5100                       | 0.0100    | 0.0255                          | 0             |
| 21/01/2025 | R214 On 06-February-25 | 12.25  | Call         | Bond Future | 6333.5000  | 5804.0300                     | 6.3335    | 5.8040                          | 521           |
| 21/01/2025 | R214 On 06-February-25 | 12.25  | Put          | Bond Future | 0.2000     | 0.7900                        | 0.0002    | 0.0008                          | 0             |
| 21/01/2025 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 8455.6800  | 7925.6400                     | 8.4557    | 7.9256                          | 0             |
| 21/01/2025 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 0.0000     | 0.0200                        | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | R214 On 06-February-25 | 13.63  | Call         | Bond Future | 12367.0000 | 11836.9400                    | 12.3670   | 11.8369                         | 0             |
| 21/01/2025 | R214 On 06-February-25 | 13.63  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 521           |
| 21/01/2025 | R214 On 08-May-25      |        |              | Bond Future | 11.0967    | 11.1965                       | 67.3826   | 66.8418                         | 11,123        |
| 21/01/2025 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 6780.6300  | 6295.3300                     | 6.7806    | 6.2953                          | 0             |
| 21/01/2025 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 212.3600   | 267.8400                      | 0.2124    | 0.2678                          | 0             |
| 21/01/2025 | R214 On 07-August-25   |        |              | Bond Future | 11.1880    | 11.2913                       | 68.7127   | 68.1610                         | 0             |
| 21/01/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 8958.7500  | 8465.7000                     | 8.9588    | 8.4657                          | 0             |
| 21/01/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 333.0800   | 391.7300                      | 0.3331    | 0.3917                          | 0             |
| 21/01/2025 | R214 On 06-November-25 |        |              | Bond Future | 11.2898    | 11.3968                       | 66.7489   | 66.1861                         | 0             |
| 21/01/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 4019.5300  | 3685.5100                     | 4.0195    | 3.6855                          | 0             |
| 21/01/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 2203.0100  | 2431.7100                     | 2.2030    | 2.4317                          | 0             |
| 21/01/2025 | R214 On 05-February-26 |        |              | Bond Future | 11.4026    | 11.5134                       | 68.0257   | 67.4519                         | 0             |
| 21/01/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 3237.9100  | 2966.8700                     | 3.2379    | 2.9669                          | 0             |
| 21/01/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 3987.3400  | 4290.0900                     | 3.9873    | 4.2901                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 21/01/2025 | R248 On 06-February-25 |        |              | Bond Future | 11.1631    | 11.2598                       | 84.1053   | 83.4489                         | 231,827       |
| 21/01/2025 | R248 On 06-February-25 | 10.30  | Call         | Bond Future | 0.3600     | 0.1500                        | 0.0004    | 0.0002                          | 660           |
| 21/01/2025 | R248 On 06-February-25 | 10.30  | Put          | Bond Future | 6287.9200  | 6944.0400                     | 6.2879    | 6.9440                          | 0             |
| 21/01/2025 | R248 On 06-February-25 | 11.00  | Call         | Bond Future | 384.6800   | 240.8400                      | 0.3847    | 0.2408                          | 660           |
| 21/01/2025 | R248 On 06-February-25 | 11.00  | Put          | Bond Future | 1512.7000  | 2025.1900                     | 1.5127    | 2.0252                          | 0             |
| 21/01/2025 | R248 On 06-February-25 | 11.70  | Call         | Bond Future | 3585.9900  | 2991.0000                     | 3.5860    | 2.9910                          | 0             |
| 21/01/2025 | R248 On 06-February-25 | 11.70  | Put          | Bond Future | 55.0600    | 116.4000                      | 0.0551    | 0.1164                          | 660           |
| 21/01/2025 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 9488.9100  | 8832.7000                     | 9.4889    | 8.8327                          | 0             |
| 21/01/2025 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 0.0300     | 0.1500                        | 0.0000    | 0.0002                          | 0             |
| 21/01/2025 | R248 On 08-May-25      |        |              | Bond Future | 11.2494    | 11.3495                       | 81.3451   | 80.6755                         | 239,066       |
| 21/01/2025 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 8532.7200  | 7927.9100                     | 8.5327    | 7.9279                          | 0             |
| 21/01/2025 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 244.1500   | 309.0000                      | 0.2442    | 0.3090                          | 0             |
| 21/01/2025 | R248 On 07-August-25   |        |              | Bond Future | 11.3430    | 11.4466                       | 82.9508   | 82.2676                         | 0             |
| 21/01/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 11341.8900 | 10731.3100                    | 11.3419   | 10.7313                         | 0             |
| 21/01/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 425.0800   | 497.6900                      | 0.4251    | 0.4977                          | 0             |
| 21/01/2025 | R248 On 06-November-25 |        |              | Bond Future | 11.4466    | 11.5540                       | 80.1212   | 79.4244                         | 0             |
| 21/01/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 4700.1700  | 4296.2300                     | 4.7002    | 4.2962                          | 0             |
| 21/01/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 2821.2400  | 3114.1000                     | 2.8212    | 3.1141                          | 0             |
| 21/01/2025 | R248 On 05-February-26 |        |              | Bond Future | 11.5611    | 11.6726                       | 81.6534   | 80.9429                         | 0             |
| 21/01/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 4026.7400  | 3684.5900                     | 4.0267    | 3.6846                          | 0             |
| 21/01/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 4680.9000  | 5049.2200                     | 4.6809    | 5.0492                          | 0             |
| 21/01/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 21/01/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.0000   | 100.0000                      | 0.0000    | 0.0000                          | 0             |