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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 12/04/2024 TO: 12/04/2024**

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | 2025 On 02-May-24      |        |              | Bond Future        | 179.40    | 179.4092                      | 179.4007  | 179.4092                        | 9,884.00      |
| 12/04/2024 | 2025 On 01-August-24   |        |              | Bond Future        | 181.53    | 181.5659                      | 181.5293  | 181.5659                        | 500.00        |
| 12/04/2024 | 2025 On 07-November-24 |        |              | Bond Future        | 185.85    | 185.8881                      | 185.8530  | 185.8881                        | 0.00          |
| 12/04/2024 | 2029 On 02-May-24      |        |              | Bond Future        | 129.36    | 129.3689                      | 129.3638  | 129.3689                        | 1,247.00      |
| 12/04/2024 | 2029 On 01-August-24   |        |              | Bond Future        | 132.22    | 132.2461                      | 132.2207  | 132.2461                        | 8,224.00      |
| 12/04/2024 | 2029 On 07-November-24 |        |              | Bond Future        | 133.97    | 133.9952                      | 133.9709  | 133.9952                        | 0.00          |
| 12/04/2024 | 2029 On 06-February-25 |        |              | Bond Future        | 136.91    | 136.9385                      | 136.9124  | 136.9385                        | 0.00          |
| 12/04/2024 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 4512      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2029 On 08-May-25      |        |              | Bond Future        | 138.45    | 138.4455                      | 138.4460  | 138.4455                        | 0.00          |
| 12/04/2024 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 596       | 1                             | 1         | 1                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      |        |              | Bond Future | 10.72     | 90.7542                       | 90.6768   | 90.7542                         | 115,649.00    |
| 12/04/2024 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      | 10.16  | Call         | Bond Future | 23        | 0                             | 0         | 0                               | 1,000.00      |
| 12/04/2024 | 2030 On 02-May-24      | 11.94  | Call         | Bond Future | 4605      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      | 9.66   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,000.00      |
| 12/04/2024 | 2030 On 02-May-24      | 10.82  | Call         | Bond Future | 834       | 1                             | 1         | 1                               | 1,080.00      |
| 12/04/2024 | 2030 On 02-May-24      | 12.38  | Call         | Bond Future | 6186      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      | 10.62  | Call         | Bond Future | 416       | 1                             | 0         | 1                               | 500.00        |
| 12/04/2024 | 2030 On 02-May-24      | 11.12  | Call         | Bond Future | 1700      | 2                             | 2         | 2                               | 500.00        |
| 12/04/2024 | 2030 On 02-May-24      | 13.15  | Call         | Bond Future | 8871      | 9                             | 9         | 9                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      | 13.15  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 500.00        |
| 12/04/2024 | 2030 On 02-May-24      | 11.12  | Put          | Bond Future | 156       | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      | 10.62  | Put          | Bond Future | 806       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      | 12.38  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,080.00      |
| 12/04/2024 | 2030 On 02-May-24      | 10.82  | Put          | Bond Future | 444       | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      | 10.16  | Put          | Bond Future | 2238      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      | 11.94  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 1,000.00      |
| 12/04/2024 | 2030 On 02-May-24      | 9.66   | Put          | Bond Future | 4252      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 3554      | 3                             | 4         | 3                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 3636      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 3595      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2030 On 01-August-24   |        |              | Bond Future | 10.83     | 88.7444                       | 88.6512   | 88.7444                         | 23,848.00     |
| 12/04/2024 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 648       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 636       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 661       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 2333      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 2385      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 2359      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2030 On 07-November-24 |        |              | Bond Future | 10.95     | 90.8334                       | 90.7394   | 90.8334                         | 1,650.00      |
| 12/04/2024 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 1512      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 1495      | 2                             | 1         | 2                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 1530      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 2221      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 2259      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 2240      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2030 On 06-February-25 |        |              | Bond Future | 11.08     | 88.7965                       | 88.6998   | 88.7965                         | 0.00          |
| 12/04/2024 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 1490      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 2896      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2030 On 08-May-25      |        |              | Bond Future | 11.24     | 90.6771                       | 90.5969   | 90.6771                         | 0.00          |
| 12/04/2024 | 2030 On 08-May-25      | 9.93   | Call         | Bond Future | 553       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2030 On 08-May-25      | 11.86  | Call         | Bond Future | 3609      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2030 On 08-May-25      | 10.31  | Call         | Bond Future | 913       | 1                             | 1         | 1                               | 1,640.00      |
| 12/04/2024 | 2030 On 08-May-25      | 11.86  | Put          | Bond Future | 1589      | 2                             | 2         | 2                               | 1,640.00      |
| 12/04/2024 | 2030 On 08-May-25      | 10.31  | Put          | Bond Future | 4083      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2030 On 08-May-25      | 9.93   | Put          | Bond Future | 5054      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      |        |              | Bond Future | 11.59     | 83.9316                       | 83.8437   | 83.9316                         | 123,236.00    |
| 12/04/2024 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 10.36  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,000.00      |
| 12/04/2024 | 2032 On 02-May-24      | 10.86  | Call         | Bond Future | 6         | 0                             | 0         | 0                               | 1,000.00      |
| 12/04/2024 | 2032 On 02-May-24      | 12.90  | Call         | Bond Future | 5656      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 11.81  | Call         | Bond Future | 1386      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 11.21  | Call         | Bond Future | 134       | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 10.57  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 500.00        |
| 12/04/2024 | 2032 On 02-May-24      | 11.35  | Call         | Bond Future | 291       | 0                             | 0         | 0                               | 1,550.00      |
| 12/04/2024 | 2032 On 02-May-24      | 10.65  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,550.00      |
| 12/04/2024 | 2032 On 02-May-24      | 13.35  | Call         | Bond Future | 7469      | 8                             | 7         | 8                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 10.59  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 500.00        |
| 12/04/2024 | 2032 On 02-May-24      | 11.09  | Call         | Bond Future | 57        | 0                             | 0         | 0                               | 500.00        |
| 12/04/2024 | 2032 On 02-May-24      | 13.18  | Call         | Bond Future | 6790      | 7                             | 7         | 7                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 11.28  | Call         | Bond Future | 203       | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 10.30  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 8,500.00      |
| 12/04/2024 | 2032 On 02-May-24      | 11.28  | Put          | Bond Future | 1603      | 2                             | 2         | 2                               | 17,000.00     |
| 12/04/2024 | 2032 On 02-May-24      | 10.30  | Put          | Bond Future | 6074      | 6                             | 6         | 6                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | 2032 On 02-May-24      | 13.18  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 500.00        |
| 12/04/2024 | 2032 On 02-May-24      | 11.09  | Put          | Bond Future | 2339      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 13.35  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 1,550.00      |
| 12/04/2024 | 2032 On 02-May-24      | 11.35  | Put          | Bond Future | 1370      | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 10.65  | Put          | Bond Future | 4367      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 11.21  | Put          | Bond Future | 1858      | 2                             | 2         | 2                               | 500.00        |
| 12/04/2024 | 2032 On 02-May-24      | 10.57  | Put          | Bond Future | 4753      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 11.81  | Put          | Bond Future | 392       | 0                             | 0         | 0                               | 500.00        |
| 12/04/2024 | 2032 On 02-May-24      | 12.90  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 1,000.00      |
| 12/04/2024 | 2032 On 02-May-24      | 10.59  | Put          | Bond Future | 4657      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 10.86  | Put          | Bond Future | 3369      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 10.36  | Put          | Bond Future | 5778      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 4899      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 4802      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 4850      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | 2032 On 01-August-24   |        |              | Bond Future | 11.71     | 85.7776                       | 85.6747   | 85.7776                         | 27,630.00     |
| 12/04/2024 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 631       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 645       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 618       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 3228      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 3163      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 3195      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2032 On 07-November-24 |        |              | Bond Future | 11.86     | 83.6298                       | 83.5256   | 83.6298                         | 4,260.00      |
| 12/04/2024 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 1515      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 1534      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 1497      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | 2032 On 07-November-24 | 13.36  | Call         | Bond Future | 6706      | 7                             | 7         | 7                               | 0.00          |
| 12/04/2024 | 2032 On 07-November-24 | 11.64  | Call         | Bond Future | 1832      | 2                             | 2         | 2                               | 1,615.00      |
| 12/04/2024 | 2032 On 07-November-24 | 13.36  | Put          | Bond Future | 606       | 1                             | 1         | 1                               | 1,615.00      |
| 12/04/2024 | 2032 On 07-November-24 | 11.64  | Put          | Bond Future | 2770      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 3175      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 3125      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 3150      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2032 On 06-February-25 |        |              | Bond Future | 12.01     | 85.4462                       | 85.3392   | 85.4462                         | 0.00          |
| 12/04/2024 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 2070      | 2                             | 2         | 2                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 3278      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2032 On 08-May-25      |        |              | Bond Future | 12.18     | 83.0904                       | 82.9985   | 83.0904                         | 0.00          |
| 12/04/2024 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 658       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 5964      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | 2033 On 02-May-24      |        |              | Bond Future | 121.29    | 121.4831                      | 121.2886  | 121.4831                        | 1,707.00      |
| 12/04/2024 | 2033 On 01-August-24   |        |              | Bond Future | 123.97    | 124.1849                      | 123.9672  | 124.1849                        | 6,877.00      |
| 12/04/2024 | 2033 On 07-November-24 |        |              | Bond Future | 125.42    | 125.6454                      | 125.4241  | 125.6454                        | 0.00          |
| 12/04/2024 | 2033 On 06-February-25 |        |              | Bond Future | 128.18    | 128.4054                      | 128.1781  | 128.4054                        | 0.00          |
| 12/04/2024 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 3238      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2033 On 08-May-25      |        |              | Bond Future | 129.42    | 129.6287                      | 129.4221  | 129.6287                        | 0.00          |
| 12/04/2024 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 1198      | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2037 On 02-May-24      |        |              | Bond Future | 12.73     | 76.2701                       | 75.8968   | 76.2701                         | 67,448.00     |
| 12/04/2024 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 6816      | 6                             | 7         | 6                               | 0.00          |
| 12/04/2024 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 6930      | 7                             | 7         | 7                               | 0.00          |
| 12/04/2024 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 6873      | 6                             | 7         | 6                               | 0.00          |
| 12/04/2024 | 2037 On 01-August-24   |        |              | Bond Future | 12.88     | 73.6914                       | 73.2981   | 73.6914                         | 113,012.00    |
| 12/04/2024 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 488       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 477       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 499       | 1                             | 0         | 1                               | 1,383.00      |
| 12/04/2024 | 2037 On 01-August-24   | 13.82  | Call         | Bond Future | 5033      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | 2037 On 01-August-24   | 13.17  | Call         | Bond Future | 2813      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2037 On 01-August-24   | 13.17  | Put          | Bond Future | 1405      | 1                             | 1         | 1                               | 1,383.00      |
| 12/04/2024 | 2037 On 01-August-24   | 13.82  | Put          | Bond Future | 633       | 1                             | 1         | 1                               | 1,383.00      |
| 12/04/2024 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 4395      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 4478      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 4436      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2037 On 07-November-24 |        |              | Bond Future | 13.03     | 75.4257                       | 75.0244   | 75.4257                         | 9,175.00      |
| 12/04/2024 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 1651      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 1631      | 2                             | 2         | 2                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 1672      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 3840      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 3900      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 3870      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2037 On 06-February-25 |        |              | Bond Future | 13.19     | 72.8030                       | 72.3924   | 72.8030                         | 0.00          |
| 12/04/2024 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 2005      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 4073      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2037 On 08-May-25      |        |              | Bond Future | 13.37     | 74.3433                       | 73.9394   | 74.3433                         | 3,975.00      |
| 12/04/2024 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 915       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2037 On 08-May-25      | 13.35  | Call         | Bond Future | 3032      | 4                             | 3         | 4                               | 7,500.00      |
| 12/04/2024 | 2037 On 08-May-25      | 13.35  | Put          | Bond Future | 3114      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 6327      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | 2038 On 02-May-24      |        |              | Bond Future | 132.61    | 132.3170                      | 132.6100  | 132.3170                        | 3,115.00      |
| 12/04/2024 | 2038 On 01-August-24   |        |              | Bond Future | 133.48    | 133.1973                      | 133.4761  | 133.1973                        | 1,991.00      |
| 12/04/2024 | 2038 On 07-November-24 |        |              | Bond Future | 136.66    | 136.3678                      | 136.6550  | 136.3678                        | 0.00          |
| 12/04/2024 | 2038 On 06-February-25 |        |              | Bond Future | 137.54    | 137.2472                      | 137.5395  | 137.2472                        | 0.00          |
| 12/04/2024 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 2310      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2038 On 08-May-25      |        |              | Bond Future | 140.52    | 140.1900                      | 140.5165  | 140.1900                        | 0.00          |
| 12/04/2024 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 837       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2040 On 02-May-24      |        |              | Bond Future | 13.02     | 76.3725                       | 75.7430   | 76.3725                         | 122,908.00    |
| 12/04/2024 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 8012      | 7                             | 8         | 7                               | 0.00          |
| 12/04/2024 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 7890      | 7                             | 8         | 7                               | 0.00          |
| 12/04/2024 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 7951      | 7                             | 8         | 7                               | 0.00          |
| 12/04/2024 | 2040 On 01-August-24   |        |              | Bond Future | 13.17     | 73.5457                       | 72.8907   | 73.5457                         | 12,732.00     |
| 12/04/2024 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 455       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 466       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 444       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | 2040 On 01-August-24   | 12.28  | Call         | Bond Future | 402       | 1                             | 0         | 1                               | 680.00        |
| 12/04/2024 | 2040 On 01-August-24   | 12.88  | Call         | Bond Future | 1369      | 2                             | 1         | 2                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | 2040 On 01-August-24   | 13.48  | Call         | Bond Future | 3031      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | 2040 On 01-August-24   | 12.95  | Call         | Bond Future | 1530      | 2                             | 2         | 2                               | 7,500.00      |
| 12/04/2024 | 2040 On 01-August-24   | 12.28  | Put          | Bond Future | 5163      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | 2040 On 01-August-24   | 13.48  | Put          | Bond Future | 1458      | 1                             | 1         | 1                               | 680.00        |
| 12/04/2024 | 2040 On 01-August-24   | 12.95  | Put          | Bond Future | 2650      | 2                             | 3         | 2                               | 0.00          |
| 12/04/2024 | 2040 On 01-August-24   | 12.88  | Put          | Bond Future | 2857      | 3                             | 3         | 3                               | 680.00        |
| 12/04/2024 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 4980      | 4                             | 5         | 4                               | 0.00          |
| 12/04/2024 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 4890      | 4                             | 5         | 4                               | 0.00          |
| 12/04/2024 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 4935      | 4                             | 5         | 4                               | 0.00          |
| 12/04/2024 | 2040 On 07-November-24 |        |              | Bond Future | 13.33     | 75.2765                       | 74.6073   | 75.2765                         | 8,677.00      |
| 12/04/2024 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 1710      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 1731      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 1689      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 4185      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 4122      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 4153      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2040 On 06-February-25 |        |              | Bond Future | 13.49     | 72.3998                       | 71.7155   | 72.3998                         | 0.00          |
| 12/04/2024 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 2062      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 4772      | 4                             | 5         | 4                               | 0.00          |
| 12/04/2024 | 2040 On 08-May-25      |        |              | Bond Future | 13.66     | 73.9311                       | 73.2476   | 73.9311                         | 3,900.00      |
| 12/04/2024 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 1497      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | 2040 On 08-May-25      | 13.43  | Call         | Bond Future | 3139      | 3                             | 3         | 3                               | 7,500.00      |
| 12/04/2024 | 2040 On 08-May-25      | 13.43  | Put          | Bond Future | 4275      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 6748      | 6                             | 7         | 6                               | 0.00          |
| 12/04/2024 | 2044 On 02-May-24      |        |              | Bond Future | 13.10     | 72.4508                       | 71.7972   | 72.4508                         | 83,286.00     |
| 12/04/2024 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2044 On 02-May-24      | 13.00  | Call         | Bond Future | 647       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | 2044 On 02-May-24      | 12.50  | Call         | Bond Future | 56        | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2044 On 02-May-24      | 12.75  | Call         | Bond Future | 233       | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2044 On 02-May-24      | 12.75  | Put          | Bond Future | 2098      | 2                             | 2         | 2                               | 10,030.00     |
| 12/04/2024 | 2044 On 02-May-24      | 12.50  | Put          | Bond Future | 3299      | 3                             | 3         | 3                               | 4,200.00      |
| 12/04/2024 | 2044 On 02-May-24      | 13.00  | Put          | Bond Future | 1178      | 1                             | 1         | 1                               | 10,030.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future | 8151      | 7                             | 8         | 7                               | 0.00          |
| 12/04/2024 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future | 8276      | 8                             | 8         | 8                               | 0.00          |
| 12/04/2024 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future | 8213      | 8                             | 8         | 8                               | 0.00          |
| 12/04/2024 | 2044 On 01-August-24   |        |              | Bond Future | 13.25     | 69.6630                       | 68.9838   | 69.6630                         | 45,920.00     |
| 12/04/2024 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 345       | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 336       | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 354       | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future | 5467      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future | 5564      | 5                             | 6         | 5                               | 0.00          |
| 12/04/2024 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future | 5516      | 5                             | 6         | 5                               | 0.00          |
| 12/04/2024 | 2044 On 07-November-24 |        |              | Bond Future | 13.40     | 71.3024                       | 70.6083   | 71.3024                         | 200.00        |
| 12/04/2024 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future | 1627      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future | 1606      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future | 1648      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future | 4113      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future | 4178      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future | 4145      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | 2044 On 06-February-25 |        |              | Bond Future | 13.55     | 68.4646                       | 67.7550   | 68.4646                         | 0.00          |
| 12/04/2024 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future | 1996      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future | 4700      | 4                             | 5         | 4                               | 0.00          |
| 12/04/2024 | 2044 On 08-May-25      |        |              | Bond Future | 13.73     | 69.9125                       | 69.2023   | 69.9125                         | 0.00          |
| 12/04/2024 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future | 1280      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future | 6402      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | 2046 On 02-May-24      |        |              | Bond Future | 113.78    | 114.3053                      | 113.7809  | 114.3053                        | 11,752.00     |
| 12/04/2024 | 2046 On 01-August-24   |        |              | Bond Future | 116.29    | 116.8476                      | 116.2936  | 116.8476                        | 10,720.00     |
| 12/04/2024 | 2046 On 07-November-24 |        |              | Bond Future | 116.86    | 117.4305                      | 116.8650  | 117.4305                        | 0.00          |
| 12/04/2024 | 2046 On 06-February-25 |        |              | Bond Future | 119.43    | 120.0095                      | 119.4304  | 120.0095                        | 0.00          |
| 12/04/2024 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future | 5420      | 6                             | 5         | 6                               | 0.00          |
| 12/04/2024 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2046 On 08-May-25      |        |              | Bond Future | 119.77    | 120.3345                      | 119.7669  | 120.3345                        | 0.00          |
| 12/04/2024 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future | 2203      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | 2050 On 02-May-24      |        |              | Bond Future | 115.08    | 115.8642                      | 115.0847  | 115.8642                        | 11,423.00     |
| 12/04/2024 | 2050 On 01-August-24   |        |              | Bond Future | 115.33    | 116.1441                      | 115.3294  | 116.1441                        | 10,327.00     |



| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | 2050 On 07-November-24 |        |              | Bond Future        | 118.08    | 118.9087                      | 118.0762  | 118.9087                        | 0.00          |
| 12/04/2024 | 2050 On 06-February-25 |        |              | Bond Future        | 118.31    | 119.1622                      | 118.3105  | 119.1622                        | 0.00          |
| 12/04/2024 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 2711      | 4                             | 3         | 4                               | 0.00          |
| 12/04/2024 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 2050 On 08-May-25      |        |              | Bond Future        | 120.87    | 121.7171                      | 120.8711  | 121.7171                        | 0.00          |
| 12/04/2024 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future        | 289       | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | AL37 On 02-May-24      |        |              | Index Future       | 928.08    | 928.6910                      | 928.0810  | 928.6910                        | 0.00          |
| 12/04/2024 | AL37 On 01-August-24   |        |              | Index Future       | 948.35    | 949.1160                      | 948.3490  | 949.1160                        | 0.00          |
| 12/04/2024 | AL37 On 07-November-24 |        |              | Index Future       | 970.70    | 971.4720                      | 970.6970  | 971.4720                        | 0.00          |
| 12/04/2024 | AL37 On 06-February-25 |        |              | Index Future       | 991.80    | 992.5980                      | 991.7970  | 992.5980                        | 0.00          |
| 12/04/2024 | AL37 On 08-May-25      |        |              | Index Future       | 1013.07   | 1013.6930                     | 1013.0710 | 1013.6930                       | 0.00          |
| 12/04/2024 | AL7T On 02-May-24      |        |              | Index Future       | 1065.28   | 1069.3900                     | 1065.2750 | 1069.3900                       | 0.00          |
| 12/04/2024 | AL7T On 01-August-24   |        |              | Index Future       | 1088.54   | 1092.9100                     | 1088.5390 | 1092.9100                       | 0.00          |
| 12/04/2024 | AL7T On 07-November-24 |        |              | Index Future       | 1114.19   | 1118.6520                     | 1114.1910 | 1118.6520                       | 0.00          |
| 12/04/2024 | AL7T On 06-February-25 |        |              | Index Future       | 1138.41   | 1142.9790                     | 1138.4100 | 1142.9790                       | 0.00          |
| 12/04/2024 | AL7T On 08-May-25      |        |              | Index Future       | 1162.83   | 1167.2700                     | 1162.8290 | 1167.2700                       | 0.00          |
| 12/04/2024 | ALBI On 02-May-24      |        |              | Index Future       | 928.04    | 931.9140                      | 928.0360  | 931.9140                        | 91.00         |
| 12/04/2024 | ALBI On 01-August-24   |        |              | Index Future       | 948.30    | 952.4100                      | 948.3020  | 952.4100                        | 0.00          |
| 12/04/2024 | ALBI On 07-November-24 |        |              | Index Future       | 970.65    | 974.8440                      | 970.6500  | 974.8440                        | 16.00         |
| 12/04/2024 | ALBI On 06-February-25 |        |              | Index Future       | 991.75    | 996.0430                      | 991.7480  | 996.0430                        | 0.00          |
| 12/04/2024 | ALBI On 08-May-25      |        |              | Index Future       | 1013.02   | 1017.2110                     | 1013.0220 | 1017.2110                       | 0.00          |
| 12/04/2024 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 12/04/2024 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 12/04/2024 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 12/04/2024 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | ES33 On 02-May-24       |        |              | Bond Future        | 13.16     | 71.4425                       | 71.1102   | 71.4425                         | 0.00          |
| 12/04/2024 | ES33 On 01-August-24    |        |              | Bond Future        | 13.33     | 73.0314                       | 72.6807   | 73.0314                         | 0.00          |
| 12/04/2024 | ES33 On 07-November-24  |        |              | Bond Future        | 13.53     | 70.9665                       | 70.6085   | 70.9665                         | 0.00          |
| 12/04/2024 | ES33 On 06-February-25  |        |              | Bond Future        | 13.74     | 72.5239                       | 72.1575   | 72.5239                         | 0.00          |
| 12/04/2024 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | ES33 On 06-February-25  | 13.34  | Put          | Bond Future        | 1574      | 1                             | 2         | 1                               | 0.00          |
| 12/04/2024 | ES33 On 08-May-25       |        |              | Bond Future        | 13.96     | 70.2731                       | 69.9135   | 70.2731                         | 0.00          |
| 12/04/2024 | ES33 On 08-May-25       | 12.73  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | ES33 On 08-May-25       | 12.73  | Put          | Bond Future        | 4859      | 4                             | 5         | 4                               | 0.00          |
| 12/04/2024 | ES42 On 02-May-24       |        |              | Bond Future        | 13.50     | 67.3651                       | 66.7835   | 67.3651                         | 0.00          |
| 12/04/2024 | ES42 On 01-August-24    |        |              | Bond Future        | 13.65     | 68.8634                       | 68.2584   | 68.8634                         | 0.00          |
| 12/04/2024 | ES42 On 07-November-24  |        |              | Bond Future        | 13.83     | 66.2340                       | 65.6155   | 66.2340                         | 0.00          |
| 12/04/2024 | ES42 On 06-February-25  |        |              | Bond Future        | 14.00     | 67.6867                       | 67.0541   | 67.6867                         | 0.00          |
| 12/04/2024 | ES42 On 06-February-25  | 13.71  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | ES42 On 06-February-25  | 13.71  | Put          | Bond Future        | 1339      | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | ES42 On 08-May-25       |        |              | Bond Future        | 14.19     | 64.8671                       | 64.2349   | 64.8671                         | 0.00          |
| 12/04/2024 | ES42 On 08-May-25       | 13.25  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | ES42 On 08-May-25       | 13.25  | Put          | Bond Future        | 4396      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | GOVI On 02-May-24       |        |              | GOVI               | 914.22    | 918.0320                      | 914.2230  | 918.0320                        | 314.00        |
| 12/04/2024 | GOVI On 02-May-24       | 950.97 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | GOVI On 02-May-24       | 950.98 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | GOVI On 02-May-24       | 950.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | GOVI On 02-May-24       | 950.99 | Put          | GOVI               | 367670    | 33                            | 37        | 33                              | 0.00          |
| 12/04/2024 | GOVI On 02-May-24       | 950.98 | Put          | GOVI               | 367570    | 33                            | 37        | 33                              | 0.00          |
| 12/04/2024 | GOVI On 02-May-24       | 950.97 | Put          | GOVI               | 367470    | 33                            | 37        | 33                              | 0.00          |
| 12/04/2024 | GOVI On 01-August-24    |        |              | GOVI               | 934.19    | 938.2230                      | 934.1880  | 938.2230                        | 423.00        |
| 12/04/2024 | GOVI On 01-August-24    | 943.37 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | GOVI On 01-August-24    | 943.38 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | GOVI On 01-August-24    | 943.39 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |

| 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 |
|------------|-------------------------|----------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | GOVI On 01-August-24    | 943.39   | Put          | GOVI               | 92020     | 5                             | 9         | 5                               | 0.00          |
| 12/04/2024 | GOVI On 01-August-24    | 943.38   | Put          | GOVI               | 91920     | 5                             | 9         | 5                               | 0.00          |
| 12/04/2024 | GOVI On 01-August-24    | 943.37   | Put          | GOVI               | 91820     | 5                             | 9         | 5                               | 0.00          |
| 12/04/2024 | GOVI On 07-November-24  |          |              | GOVI               | 956.20    | 960.3220                      | 956.2030  | 960.3220                        | 0.00          |
| 12/04/2024 | GOVI On 07-November-24  | 948.79   | Call         | GOVI               | 74130     | 12                            | 7         | 12                              | 0.00          |
| 12/04/2024 | GOVI On 07-November-24  | 948.80   | Call         | GOVI               | 74030     | 12                            | 7         | 12                              | 0.00          |
| 12/04/2024 | GOVI On 07-November-24  | 948.78   | Call         | GOVI               | 74230     | 12                            | 7         | 12                              | 0.00          |
| 12/04/2024 | GOVI On 07-November-24  | 948.78   | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | GOVI On 07-November-24  | 948.80   | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | GOVI On 07-November-24  | 948.79   | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | GOVI On 06-February-25  |          |              | GOVI               | 976.99    | 981.2050                      | 976.9880  | 981.2050                        | 0.00          |
| 12/04/2024 | GOVI On 06-February-25  | 972.00   | Call         | GOVI               | 49880     | 9                             | 5         | 9                               | 0.00          |
| 12/04/2024 | GOVI On 06-February-25  | 972.00   | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | GOVI On 08-May-25       |          |              | GOVI               | 997.94    | 1002.0580                     | 997.9440  | 1002.0580                       | 0.00          |
| 12/04/2024 | GOVI On 08-May-25       | 1,022.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | GOVI On 08-May-25       | 1,022.00 | Put          | GOVI               | 240560    | 20                            | 24        | 20                              | 0.00          |
| 12/04/2024 | GVIX On 01-January-29   |          |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 12/04/2024 | IGOV On 02-May-24       |          |              | Index Future       | 347.53    | 348.2300                      | 347.5310  | 348.2300                        | 593.00        |
| 12/04/2024 | IGOV On 01-August-24    |          |              | Index Future       | 355.21    | 355.9740                      | 355.2060  | 355.9740                        | 0.00          |
| 12/04/2024 | IGOV On 07-November-24  |          |              | Index Future       | 363.67    | 364.4500                      | 363.6670  | 364.4500                        | 0.00          |
| 12/04/2024 | IGOV On 06-February-25  |          |              | Index Future       | 371.65    | 372.4570                      | 371.6540  | 372.4570                        | 0.00          |
| 12/04/2024 | IGOV On 08-May-25       |          |              | Index Future       | 379.71    | 380.4530                      | 379.7060  | 380.4530                        | 0.00          |
| 12/04/2024 | IS10 On 17-December-25  |          |              | Interest Rate Swap | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 12/04/2024 | IS10 On 16-March-26     |          |              | Interest Rate Swap | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 12/04/2024 | IS10 On 15-June-26      |          |              | Interest Rate Swap | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 12/04/2024 | IS10 On 21-September-26 |          |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 12/04/2024 | IS10 On 21-December-26  |          |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 12/04/2024 | IS10 On 15-March-27     |          |              | Interest Rate Swap | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 12/04/2024 | IS10 On 21-June-27      |          |              | Interest Rate Swap | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 12/04/2024 | IS10 On 20-September-27 |          |              | Interest Rate Swap | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 12/04/2024 | IS10 On 20-December-27  |          |              | Interest Rate Swap | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 12/04/2024 | IS10 On 22-March-28     |          |              | Interest Rate Swap | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 12/04/2024 | IS10 On 20-June-28      |          |              | Interest Rate Swap | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |

| 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 12/04/2024 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 12/04/2024 | JBAF On 17-April-24     |        |              | Jibar Tradeable Future | 8.35      | 91.6500                       | 91.6500   | 91.6500                         | 0.00          |
| 12/04/2024 | JBAF On 15-May-24       |        |              | Jibar Tradeable Future | 8.37      | 91.6400                       | 91.6300   | 91.6400                         | 0.00          |
| 12/04/2024 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.38      | 91.6400                       | 91.6200   | 91.6400                         | 0.00          |
| 12/04/2024 | JBAF On 17-July-24      |        |              | Jibar Tradeable Future | 8.37      | 91.6300                       | 91.6300   | 91.6300                         | 0.00          |
| 12/04/2024 | JBAF On 21-August-24    |        |              | Jibar Tradeable Future | 8.39      | 91.6400                       | 91.6100   | 91.6400                         | 0.00          |
| 12/04/2024 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 8.38      | 91.6600                       | 91.6200   | 91.6600                         | 0.00          |
| 12/04/2024 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 8.34      | 91.7600                       | 91.6600   | 91.7600                         | 0.00          |
| 12/04/2024 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 8.24      | 91.8700                       | 91.7600   | 91.8700                         | 0.00          |
| 12/04/2024 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.18      | 91.9300                       | 91.8200   | 91.9300                         | 0.00          |
| 12/04/2024 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.17      | 91.9400                       | 91.8300   | 91.9400                         | 0.00          |
| 12/04/2024 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.24      | 91.8600                       | 91.7600   | 91.8600                         | 0.00          |
| 12/04/2024 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.25      | 91.8500                       | 91.7500   | 91.8500                         | 0.00          |
| 12/04/2024 | R035 On 02-May-24       |        |              | Bond Future            | 12.37     | 81.5675                       | 81.0648   | 81.5675                         | 153,252.00    |
| 12/04/2024 | R035 On 02-May-24       | 11.20  | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R035 On 02-May-24       | 11.21  | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R035 On 02-May-24       | 11.19  | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R035 On 02-May-24       | 11.19  | Put          | Bond Future            | 6248      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | R035 On 02-May-24       | 11.21  | Put          | Bond Future            | 6137      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | R035 On 02-May-24       | 11.20  | Put          | Bond Future            | 6192      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | R035 On 01-August-24    |        |              | Bond Future            | 12.51     | 83.3614                       | 82.8350   | 83.3614                         | 11,108.00     |
| 12/04/2024 | R035 On 01-August-24    | 11.80  | Call         | Bond Future            | 572       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R035 On 01-August-24    | 11.81  | Call         | Bond Future            | 585       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R035 On 01-August-24    | 11.79  | Call         | Bond Future            | 559       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R035 On 01-August-24    | 11.79  | Put          | Bond Future            | 4191      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R035 On 01-August-24    | 11.81  | Put          | Bond Future            | 4112      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R035 On 01-August-24    | 11.80  | Put          | Bond Future            | 4152      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R035 On 07-November-24  |        |              | Bond Future            | 12.67     | 80.8084                       | 80.2708   | 80.8084                         | 14,838.00     |
| 12/04/2024 | R035 On 07-November-24  | 12.18  | Call         | Bond Future            | 1573      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R035 On 07-November-24  | 12.19  | Call         | Bond Future            | 1593      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R035 On 07-November-24  | 12.17  | Call         | Bond Future            | 1553      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R035 On 07-November-24  | 12.17  | Put          | Bond Future            | 3986      | 4                             | 4         | 4                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | R035 On 07-November-24 | 12.19  | Put          | Bond Future | 3926      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R035 On 07-November-24 | 12.18  | Put          | Bond Future | 3956      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R035 On 06-February-25 |        |              | Bond Future | 12.83     | 82.5638                       | 82.0139   | 82.5638                         | 0.00          |
| 12/04/2024 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 2056      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 4063      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R035 On 08-May-25      |        |              | Bond Future | 13.00     | 79.7973                       | 79.2523   | 79.7973                         | 0.00          |
| 12/04/2024 | R035 On 08-May-25      | 11.78  | Call         | Bond Future | 871       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R035 On 08-May-25      | 11.78  | Put          | Bond Future | 6746      | 6                             | 7         | 6                               | 0.00          |
| 12/04/2024 | R053 On 02-May-24      |        |              | Bond Future | 12.99     | 91.8100                       | 90.9184   | 91.8100                         | 5,189.00      |
| 12/04/2024 | R053 On 02-May-24      | 13.03  | Call         | Bond Future | 1386      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | R053 On 02-May-24      | 13.02  | Call         | Bond Future | 1349      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | R053 On 02-May-24      | 13.04  | Call         | Bond Future | 1424      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | R053 On 02-May-24      | 13.04  | Put          | Bond Future | 1082      | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R053 On 02-May-24      | 13.02  | Put          | Bond Future | 1142      | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R053 On 02-May-24      | 13.03  | Put          | Bond Future | 1112      | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R053 On 01-August-24   |        |              | Bond Future | 13.12     | 93.8292                       | 92.9039   | 93.8292                         | 0.00          |
| 12/04/2024 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 2871      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 2908      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 2835      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 2795      | 2                             | 3         | 2                               | 0.00          |
| 12/04/2024 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 2735      | 2                             | 3         | 2                               | 0.00          |
| 12/04/2024 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 2765      | 2                             | 3         | 2                               | 0.00          |
| 12/04/2024 | R053 On 07-November-24 |        |              | Bond Future | 13.28     | 90.1659                       | 89.2199   | 90.1659                         | 0.00          |
| 12/04/2024 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 2316      | 3                             | 2         | 3                               | 0.00          |
| 12/04/2024 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 2288      | 3                             | 2         | 3                               | 0.00          |
| 12/04/2024 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 2344      | 3                             | 2         | 3                               | 0.00          |
| 12/04/2024 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 5488      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 5570      | 5                             | 6         | 5                               | 0.00          |
| 12/04/2024 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 5529      | 5                             | 6         | 5                               | 0.00          |
| 12/04/2024 | R053 On 06-February-25 |        |              | Bond Future | 13.43     | 92.1236                       | 91.1565   | 92.1236                         | 0.00          |
| 12/04/2024 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 2865      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 6089      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | R053 On 08-May-25      |        |              | Bond Future | 13.59     | 88.2031                       | 87.2341   | 88.2031                         | 0.00          |
| 12/04/2024 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 2050      | 3                             | 2         | 3                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 8383      | 8                             | 8         | 8                               | 0.00          |
| 12/04/2024 | R186 On 02-May-24      |        |              | Bond Future | 9.43      | 106.4417                      | 106.3806  | 106.4417                        | 80,088.00     |
| 12/04/2024 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R186 On 02-May-24      | 9.73   | Call         | Bond Future | 784       | 1                             | 1         | 1                               | 2,030.00      |
| 12/04/2024 | R186 On 02-May-24      | 10.40  | Call         | Bond Future | 2226      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R186 On 02-May-24      | 10.40  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 2,030.00      |
| 12/04/2024 | R186 On 02-May-24      | 9.73   | Put          | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 3347      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 3395      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 3371      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R186 On 01-August-24   |        |              | Bond Future | 9.49      | 103.4745                      | 103.3958  | 103.4745                        | 25,511.00     |
| 12/04/2024 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 82        | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 79        | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 1775      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 1813      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 1794      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R186 On 07-November-24 |        |              | Bond Future | 9.58      | 105.9106                      | 105.8316  | 105.9106                        | 35,599.00     |
| 12/04/2024 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 496       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 505       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 487       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 1340      | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 1319      | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 1329      | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R186 On 06-February-25 |        |              | Bond Future | 9.69      | 102.8955                      | 102.8140  | 102.8955                        | 0.00          |
| 12/04/2024 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 421       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 1546      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R186 On 08-May-25      |        |              | Bond Future | 9.87      | 105.0754                      | 105.0137  | 105.0754                        | 0.00          |
| 12/04/2024 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 196       | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 2281      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R202 On 02-May-24      |        |              | Bond Future | 259.54    | 259.7458                      | 259.5356  | 259.7458                        | 460.00        |
| 12/04/2024 | R202 On 01-August-24   |        |              | Bond Future | 260.19    | 260.4440                      | 260.1893  | 260.4440                        | 441.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | R202 On 07-November-24 |        |              | Bond Future | 266.39    | 266.6440                      | 266.3864  | 266.6440                        | 0.00          |
| 12/04/2024 | R202 On 06-February-25 |        |              | Bond Future | 267.02    | 267.2855                      | 267.0200  | 267.2855                        | 0.00          |
| 12/04/2024 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 230       | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R202 On 08-May-25      |        |              | Bond Future | 272.80    | 273.0173                      | 272.8000  | 273.0173                        | 0.00          |
| 12/04/2024 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 490       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R209 On 02-May-24      |        |              | Bond Future | 12.45     | 63.0146                       | 62.6619   | 63.0146                         | 11,698.00     |
| 12/04/2024 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 5994      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 5895      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 5944      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | R209 On 01-August-24   |        |              | Bond Future | 12.57     | 64.4006                       | 64.0303   | 64.4006                         | 4,522.00      |
| 12/04/2024 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 428       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 438       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 418       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 3983      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 3910      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 3946      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R209 On 07-November-24 |        |              | Bond Future | 12.71     | 62.7597                       | 62.3816   | 62.7597                         | 5,237.00      |
| 12/04/2024 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 1380      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 1363      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 1398      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 3504      | 3                             | 4         | 3                               | 0.00          |
| 12/04/2024 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 3558      | 3                             | 4         | 3                               | 0.00          |
| 12/04/2024 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 3531      | 3                             | 4         | 3                               | 0.00          |
| 12/04/2024 | R209 On 06-February-25 |        |              | Bond Future | 12.86     | 64.1229                       | 63.7361   | 64.1229                         | 0.00          |
| 12/04/2024 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 1809      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 3581      | 3                             | 4         | 3                               | 0.00          |
| 12/04/2024 | R209 On 08-May-25      |        |              | Bond Future | 13.01     | 62.3252                       | 61.9432   | 62.3252                         | 0.00          |
| 12/04/2024 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 829       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 5666      | 6                             | 6         | 6                               | 0.00          |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | R210 On 02-May-24      |        |              | Bond Future | 234.04    | 234.0445                      | 234.0351  | 234.0445                        | 110.00        |
| 12/04/2024 | R210 On 01-August-24   |        |              | Bond Future | 239.20    | 239.2498                      | 239.2037  | 239.2498                        | 823.00        |
| 12/04/2024 | R210 On 07-November-24 |        |              | Bond Future | 241.57    | 241.6124                      | 241.5683  | 241.6124                        | 0.00          |
| 12/04/2024 | R210 On 06-February-25 |        |              | Bond Future | 246.87    | 246.9192                      | 246.8719  | 246.9192                        | 0.00          |
| 12/04/2024 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 7262      | 7                             | 7         | 7                               | 0.00          |
| 12/04/2024 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R210 On 08-May-25      |        |              | Bond Future | 248.81    | 248.8071                      | 248.8080  | 248.8071                        | 0.00          |
| 12/04/2024 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 778       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R213 On 02-May-24      |        |              | Bond Future | 11.24     | 81.6309                       | 81.4683   | 81.6309                         | 25,038.00     |
| 12/04/2024 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 3939      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 4026      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 3983      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R213 On 01-August-24   |        |              | Bond Future | 11.35     | 83.4262                       | 83.2474   | 83.4262                         | 622.00        |
| 12/04/2024 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 674       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 661       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 648       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 2620      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 2592      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 2565      | 2                             | 3         | 2                               | 0.00          |
| 12/04/2024 | R213 On 07-November-24 |        |              | Bond Future | 11.49     | 81.8289                       | 81.6470   | 81.8289                         | 10,002.00     |
| 12/04/2024 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 1576      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 1594      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 1558      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 2638      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 2596      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 2617      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R213 On 06-February-25 |        |              | Bond Future | 11.64     | 83.6069                       | 83.4204   | 83.6069                         | 0.00          |
| 12/04/2024 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 1852      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 2928      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R213 On 08-May-25      |        |              | Bond Future | 11.80     | 81.8177                       | 81.6441   | 81.8177                         | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 662       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 5408      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | R214 On 02-May-24      |        |              | Bond Future | 12.81     | 58.5669                       | 58.0301   | 58.5669                         | 21,492.00     |
| 12/04/2024 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R214 On 02-May-24      | 13.52  | Call         | Bond Future | 3078      | 4                             | 3         | 4                               | 0.00          |
| 12/04/2024 | R214 On 02-May-24      | 12.87  | Call         | Bond Future | 914       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R214 On 02-May-24      | 12.12  | Call         | Bond Future | 27        | 0                             | 0         | 0                               | 8,000.00      |
| 12/04/2024 | R214 On 02-May-24      | 12.14  | Call         | Bond Future | 32        | 0                             | 0         | 0                               | 5,110.00      |
| 12/04/2024 | R214 On 02-May-24      | 12.14  | Put          | Bond Future | 3137      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R214 On 02-May-24      | 12.87  | Put          | Bond Future | 656       | 0                             | 1         | 0                               | 13,110.00     |
| 12/04/2024 | R214 On 02-May-24      | 12.12  | Put          | Bond Future | 3230      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R214 On 02-May-24      | 13.52  | Put          | Bond Future | 67        | 0                             | 0         | 0                               | 13,110.00     |
| 12/04/2024 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 6526      | 6                             | 7         | 6                               | 0.00          |
| 12/04/2024 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 6422      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 6474      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | R214 On 01-August-24   |        |              | Bond Future | 12.93     | 59.8550                       | 59.2973   | 59.8550                         | 1,331.00      |
| 12/04/2024 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 453       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 432       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 443       | 1                             | 0         | 1                               | 0.00          |
| 12/04/2024 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 3935      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 3973      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 3898      | 3                             | 4         | 3                               | 0.00          |
| 12/04/2024 | R214 On 07-November-24 |        |              | Bond Future | 13.07     | 57.9569                       | 57.3871   | 57.9569                         | 245.00        |
| 12/04/2024 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 1442      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 1423      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 1460      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 3464      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 3518      | 3                             | 4         | 3                               | 0.00          |
| 12/04/2024 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 3491      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R214 On 06-February-25 |        |              | Bond Future | 13.22     | 59.2159                       | 58.6332   | 59.2159                         | 0.00          |
| 12/04/2024 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 1748      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 3955      | 4                             | 4         | 4                               | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | R214 On 08-May-25      |        |              | Bond Future | 13.36     | 57.1631                       | 56.5799   | 57.1631                         | 0.00          |
| 12/04/2024 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 1308      | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 5542      | 5                             | 6         | 5                               | 0.00          |
| 12/04/2024 | R248 On 02-May-24      |        |              | Bond Future | 12.98     | 71.2122                       | 70.6248   | 71.2122                         | 55,218.00     |
| 12/04/2024 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R248 On 02-May-24      | 11.40  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R248 On 02-May-24      | 12.40  | Call         | Bond Future | 68        | 0                             | 0         | 0                               | 0.00          |
| 12/04/2024 | R248 On 02-May-24      | 13.16  | Call         | Bond Future | 1478      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | R248 On 02-May-24      | 13.16  | Put          | Bond Future | 553       | 0                             | 1         | 0                               | 0.00          |
| 12/04/2024 | R248 On 02-May-24      | 12.40  | Put          | Bond Future | 3286      | 3                             | 3         | 3                               | 0.00          |
| 12/04/2024 | R248 On 02-May-24      | 11.40  | Put          | Bond Future | 9392      | 9                             | 9         | 9                               | 0.00          |
| 12/04/2024 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 8996      | 8                             | 9         | 8                               | 0.00          |
| 12/04/2024 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 8864      | 8                             | 9         | 8                               | 0.00          |
| 12/04/2024 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 8930      | 8                             | 9         | 8                               | 0.00          |
| 12/04/2024 | R248 On 01-August-24   |        |              | Bond Future | 13.11     | 72.7784                       | 72.1671   | 72.7784                         | 203,521.00    |
| 12/04/2024 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 528       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 540       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 516       | 1                             | 1         | 1                               | 0.00          |
| 12/04/2024 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 4987      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 4896      | 4                             | 5         | 4                               | 0.00          |
| 12/04/2024 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 4941      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | R248 On 07-November-24 |        |              | Bond Future | 13.26     | 70.0397                       | 69.4151   | 70.0397                         | 0.00          |
| 12/04/2024 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 1716      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 1738      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 1695      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 4237      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 4172      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 4204      | 4                             | 4         | 4                               | 0.00          |
| 12/04/2024 | R248 On 06-February-25 |        |              | Bond Future | 13.41     | 71.5609                       | 70.9222   | 71.5609                         | 0.00          |
| 12/04/2024 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 1682      | 2                             | 2         | 2                               | 0.00          |
| 12/04/2024 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 5377      | 5                             | 5         | 5                               | 0.00          |
| 12/04/2024 | R248 On 08-May-25      |        |              | Bond Future | 13.57     | 68.6242                       | 67.9864   | 68.6242                         | 0.00          |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2024 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 1273      | 2                             | 1         | 2                               | 0.00          |
| 12/04/2024 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 6343      | 6                             | 6         | 6                               | 0.00          |
| 12/04/2024 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 12/04/2024 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |