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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/07/2024 TO: 22/07/2024

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | 2025 On 01-August-24   |        |              | Bond Future        | 181.44    | 181.4685                      | 181.4398  | 181.4685                        | 4,600.00      |
| 22/07/2024 | 2025 On 07-November-24 |        |              | Bond Future        | 185.72    | 185.7487                      | 185.7193  | 185.7487                        | 4,870.00      |
| 22/07/2024 | 2029 On 01-August-24   |        |              | Bond Future        | 131.08    | 130.9078                      | 131.0762  | 130.9078                        | 2,611.00      |
| 22/07/2024 | 2029 On 07-November-24 |        |              | Bond Future        | 132.77    | 132.5937                      | 132.7660  | 132.5937                        | 7,762.00      |
| 22/07/2024 | 2029 On 06-February-25 |        |              | Bond Future        | 135.66    | 135.4865                      | 135.6630  | 135.4865                        | 0.00          |
| 22/07/2024 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 3263      | 3                             | 3         | 3                               | 0.00          |
| 22/07/2024 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2029 On 08-May-25      |        |              | Bond Future        | 137.10    | 136.9146                      | 137.0954  | 136.9146                        | 0.00          |
| 22/07/2024 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future        | 755       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2029 On 07-August-25   |        |              | Bond Future        | 139.96    | 139.7717                      | 139.9569  | 139.7717                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future | 2547      | 2                             | 3         | 2                               | 0.00          |
| 22/07/2024 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2030 On 01-August-24   |        |              | Bond Future | 9.56      | 93.2763                       | 93.6021   | 93.2763                         | 28,630.00     |
| 22/07/2024 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 3242      | 3                             | 3         | 3                               | 0.00          |
| 22/07/2024 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 3204      | 3                             | 3         | 3                               | 0.00          |
| 22/07/2024 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 3280      | 3                             | 3         | 3                               | 0.00          |
| 22/07/2024 | 2030 On 01-August-24   | 10.21  | Call         | Bond Future | 2591      | 2                             | 3         | 2                               | 600.00        |
| 22/07/2024 | 2030 On 01-August-24   | 10.71  | Call         | Bond Future | 4499      | 4                             | 4         | 4                               | 600.00        |
| 22/07/2024 | 2030 On 01-August-24   | 11.31  | Call         | Bond Future | 6733      | 6                             | 7         | 6                               | 0.00          |
| 22/07/2024 | 2030 On 01-August-24   | 11.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 600.00        |
| 22/07/2024 | 2030 On 01-August-24   | 10.21  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2030 On 01-August-24   | 10.71  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2030 On 07-November-24 |        |              | Bond Future | 9.60      | 95.4514                       | 95.7848   | 95.4514                         | 150,200.00    |
| 22/07/2024 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 4542      | 4                             | 5         | 4                               | 0.00          |
| 22/07/2024 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 4575      | 4                             | 5         | 4                               | 0.00          |
| 22/07/2024 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 4509      | 4                             | 5         | 4                               | 0.00          |
| 22/07/2024 | 2030 On 07-November-24 | 10.71  | Call         | Bond Future | 4412      | 4                             | 4         | 4                               | 600.00        |
| 22/07/2024 | 2030 On 07-November-24 | 11.91  | Call         | Bond Future | 8456      | 8                             | 8         | 8                               | 0.00          |
| 22/07/2024 | 2030 On 07-November-24 | 10.21  | Call         | Bond Future | 2867      | 3                             | 3         | 3                               | 600.00        |
| 22/07/2024 | 2030 On 07-November-24 | 10.71  | Put          | Bond Future | 240       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2030 On 07-November-24 | 11.91  | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 600.00        |
| 22/07/2024 | 2030 On 07-November-24 | 10.21  | Put          | Bond Future | 548       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 228       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 221       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 224       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2030 On 06-February-25 |        |              | Bond Future | 9.65      | 93.5010                       | 93.8419   | 93.5010                         | 0.00          |
| 22/07/2024 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 4363      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 627       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2030 On 08-May-25      |        |              | Bond Future | 9.73      | 95.4500                       | 95.7984   | 95.4500                         | 0.00          |
| 22/07/2024 | 2030 On 08-May-25      | 9.93   | Call         | Bond Future | 2530      | 2                             | 3         | 2                               | 0.00          |
| 22/07/2024 | 2030 On 08-May-25      | 11.86  | Call         | Bond Future | 7608      | 7                             | 8         | 7                               | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | 2030 On 08-May-25    | 10.31  | Call         | Bond Future | 3393      | 3                             | 3         | 3                               | 1,640.00      |
| 22/07/2024 | 2030 On 08-May-25    | 10.69  | Call         | Bond Future | 4349      | 4                             | 4         | 4                               | 2,280.00      |
| 22/07/2024 | 2030 On 08-May-25    | 12.28  | Call         | Bond Future | 8804      | 8                             | 9         | 8                               | 0.00          |
| 22/07/2024 | 2030 On 08-May-25    | 12.28  | Put          | Bond Future | 240       | 0                             | 0         | 0                               | 2,280.00      |
| 22/07/2024 | 2030 On 08-May-25    | 10.69  | Put          | Bond Future | 1010      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2030 On 08-May-25    | 11.86  | Put          | Bond Future | 387       | 0                             | 0         | 0                               | 1,640.00      |
| 22/07/2024 | 2030 On 08-May-25    | 10.31  | Put          | Bond Future | 1361      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2030 On 08-May-25    | 9.93   | Put          | Bond Future | 1829      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2030 On 07-August-25 |        |              | Bond Future | 9.83      | 93.4076                       | 93.7636   | 93.4076                         | 0.00          |
| 22/07/2024 | 2030 On 07-August-25 | 11.11  | Call         | Bond Future | 5291      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | 2030 On 07-August-25 | 10.48  | Call         | Bond Future | 3763      | 4                             | 4         | 4                               | 1,054.00      |
| 22/07/2024 | 2030 On 07-August-25 | 12.12  | Call         | Bond Future | 7914      | 8                             | 8         | 8                               | 0.00          |
| 22/07/2024 | 2030 On 07-August-25 | 12.12  | Put          | Bond Future | 506       | 1                             | 1         | 1                               | 1,054.00      |
| 22/07/2024 | 2030 On 07-August-25 | 10.48  | Put          | Bond Future | 1583      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2030 On 07-August-25 | 11.11  | Put          | Bond Future | 1058      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2032 On 01-August-24 |        |              | Bond Future | 10.33     | 91.7027                       | 92.0465   | 91.7027                         | 62,626.00     |
| 22/07/2024 | 2032 On 01-August-24 | 11.14  | Call         | Bond Future | 3814      | 3                             | 4         | 3                               | 0.00          |
| 22/07/2024 | 2032 On 01-August-24 | 11.15  | Call         | Bond Future | 3859      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | 2032 On 01-August-24 | 11.13  | Call         | Bond Future | 3768      | 3                             | 4         | 3                               | 0.00          |
| 22/07/2024 | 2032 On 01-August-24 | 12.54  | Call         | Bond Future | 9907      | 10                            | 10        | 10                              | 0.00          |
| 22/07/2024 | 2032 On 01-August-24 | 11.11  | Call         | Bond Future | 3678      | 3                             | 4         | 3                               | 600.00        |
| 22/07/2024 | 2032 On 01-August-24 | 11.61  | Call         | Bond Future | 5921      | 6                             | 6         | 6                               | 600.00        |
| 22/07/2024 | 2032 On 01-August-24 | 12.31  | Call         | Bond Future | 8944      | 9                             | 9         | 9                               | 0.00          |
| 22/07/2024 | 2032 On 01-August-24 | 11.66  | Call         | Bond Future | 6142      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | 2032 On 01-August-24 | 10.95  | Call         | Bond Future | 2954      | 3                             | 3         | 3                               | 0.00          |
| 22/07/2024 | 2032 On 01-August-24 | 11.50  | Call         | Bond Future | 5433      | 5                             | 5         | 5                               | 120.00        |
| 22/07/2024 | 2032 On 01-August-24 | 11.50  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2032 On 01-August-24 | 10.95  | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 11,000.00     |
| 22/07/2024 | 2032 On 01-August-24 | 11.66  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 100.00        |
| 22/07/2024 | 2032 On 01-August-24 | 12.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 600.00        |
| 22/07/2024 | 2032 On 01-August-24 | 11.61  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2032 On 01-August-24 | 12.54  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 11,000.00     |
| 22/07/2024 | 2032 On 01-August-24 | 11.11  | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2032 On 01-August-24 | 11.13  | Put          | Bond Future | 6         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2032 On 07-November-24 |        |              | Bond Future | 10.41     | 89.6740                       | 90.0257   | 89.6740                         | 100,603.00    |
| 22/07/2024 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 5244      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 5206      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 5282      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | 2032 On 07-November-24 | 11.61  | Call         | Bond Future | 5742      | 5                             | 6         | 5                               | 600.00        |
| 22/07/2024 | 2032 On 07-November-24 | 12.95  | Call         | Bond Future | 11018     | 11                            | 11        | 11                              | 0.00          |
| 22/07/2024 | 2032 On 07-November-24 | 11.11  | Call         | Bond Future | 3883      | 4                             | 4         | 4                               | 600.00        |
| 22/07/2024 | 2032 On 07-November-24 | 13.36  | Call         | Bond Future | 12608     | 12                            | 13        | 12                              | 0.00          |
| 22/07/2024 | 2032 On 07-November-24 | 11.64  | Call         | Bond Future | 5858      | 6                             | 6         | 6                               | 1,615.00      |
| 22/07/2024 | 2032 On 07-November-24 | 13.36  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 1,615.00      |
| 22/07/2024 | 2032 On 07-November-24 | 11.64  | Put          | Bond Future | 296       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2032 On 07-November-24 | 11.61  | Put          | Bond Future | 310       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2032 On 07-November-24 | 12.95  | Put          | Bond Future | 23        | 0                             | 0         | 0                               | 600.00        |
| 22/07/2024 | 2032 On 07-November-24 | 11.11  | Put          | Bond Future | 658       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 373       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 384       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 378       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2032 On 06-February-25 |        |              | Bond Future | 10.49     | 91.6087                       | 91.9682   | 91.6087                         | 0.00          |
| 22/07/2024 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 6147      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 726       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2032 On 08-May-25      |        |              | Bond Future | 10.59     | 89.3529                       | 89.7204   | 89.3529                         | 0.00          |
| 22/07/2024 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 3675      | 3                             | 4         | 3                               | 0.00          |
| 22/07/2024 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 2259      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2032 On 07-August-25   |        |              | Bond Future | 10.70     | 91.1937                       | 91.5692   | 91.1937                         | 0.00          |
| 22/07/2024 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 6938      | 7                             | 7         | 7                               | 0.00          |
| 22/07/2024 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 1501      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2033 On 01-August-24   |        |              | Bond Future | 124.49    | 124.3947                      | 124.4874  | 124.3947                        | 1,778.00      |
| 22/07/2024 | 2033 On 07-November-24 |        |              | Bond Future | 125.92    | 125.8286                      | 125.9234  | 125.8286                        | 6,395.00      |
| 22/07/2024 | 2033 On 06-February-25 |        |              | Bond Future | 128.67    | 128.5739                      | 128.6712  | 128.5739                        | 0.00          |
| 22/07/2024 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 3731      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2033 On 08-May-25      |        |              | Bond Future | 129.86    | 129.7558                      | 129.8557  | 129.7558                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 764       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2033 On 07-August-25   |        |              | Bond Future | 132.57    | 132.4636                      | 132.5662  | 132.4636                        | 0.00          |
| 22/07/2024 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 3916      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2037 On 01-August-24   |        |              | Bond Future | 11.33     | 81.0235                       | 81.4568   | 81.0235                         | 78,003.00     |
| 22/07/2024 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 4215      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 4163      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 4268      | 4                             | 4         | 4                               | 1,383.00      |
| 22/07/2024 | 2037 On 01-August-24   | 13.82  | Call         | Bond Future | 12558     | 12                            | 13        | 12                              | 0.00          |
| 22/07/2024 | 2037 On 01-August-24   | 13.17  | Call         | Bond Future | 9567      | 9                             | 10        | 9                               | 0.00          |
| 22/07/2024 | 2037 On 01-August-24   | 13.17  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,383.00      |
| 22/07/2024 | 2037 On 01-August-24   | 13.82  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,383.00      |
| 22/07/2024 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2037 On 07-November-24 |        |              | Bond Future | 11.43     | 82.9129                       | 83.3563   | 82.9129                         | 180,844.00    |
| 22/07/2024 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 6567      | 6                             | 7         | 6                               | 0.00          |
| 22/07/2024 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 6610      | 6                             | 7         | 6                               | 0.00          |
| 22/07/2024 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 6523      | 6                             | 7         | 6                               | 0.00          |
| 22/07/2024 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 460       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 447       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 454       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | 2037 On 06-February-25 |        |              | Bond Future | 11.52     | 80.4412                       | 80.8944   | 80.4412                         | 0.00          |
| 22/07/2024 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 7392      | 7                             | 7         | 7                               | 0.00          |
| 22/07/2024 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 958       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2037 On 08-May-25      |        |              | Bond Future | 11.64     | 82.1172                       | 82.5803   | 82.1172                         | 3,975.00      |
| 22/07/2024 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 5509      | 5                             | 6         | 5                               | 0.00          |
| 22/07/2024 | 2037 On 08-May-25      | 13.35  | Call         | Bond Future | 9593      | 9                             | 10        | 9                               | 7,500.00      |
| 22/07/2024 | 2037 On 08-May-25      | 12.55  | Call         | Bond Future | 6575      | 6                             | 7         | 6                               | 15,000.00     |
| 22/07/2024 | 2037 On 08-May-25      | 13.30  | Call         | Bond Future | 9400      | 9                             | 9         | 9                               | 7,500.00      |
| 22/07/2024 | 2037 On 08-May-25      | 13.30  | Put          | Bond Future | 1073      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2037 On 08-May-25      | 12.55  | Put          | Bond Future | 1838      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2037 On 08-May-25      | 13.35  | Put          | Bond Future | 1035      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 2280      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2037 On 07-August-25   |        |              | Bond Future | 11.76     | 79.5483                       | 80.0213   | 79.5483                         | 0.00          |
| 22/07/2024 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 8332      | 8                             | 8         | 8                               | 0.00          |
| 22/07/2024 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 2083      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2038 On 01-August-24   |        |              | Bond Future | 134.16    | 134.1662                      | 134.1645  | 134.1662                        | 1,889.00      |
| 22/07/2024 | 2038 On 07-November-24 |        |              | Bond Future | 137.33    | 137.3307                      | 137.3289  | 137.3307                        | 2,088.00      |
| 22/07/2024 | 2038 On 06-February-25 |        |              | Bond Future | 138.21    | 138.2101                      | 138.2086  | 138.2101                        | 0.00          |
| 22/07/2024 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 2979      | 3                             | 3         | 3                               | 0.00          |
| 22/07/2024 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2038 On 08-May-25      |        |              | Bond Future | 141.13    | 141.1260                      | 141.1250  | 141.1260                        | 0.00          |
| 22/07/2024 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 1445      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2038 On 07-August-25   |        |              | Bond Future | 141.91    | 141.9117                      | 141.9112  | 141.9117                        | 0.00          |
| 22/07/2024 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 2351      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2040 On 01-August-24   |        |              | Bond Future | 11.53     | 81.5892                       | 82.0564   | 81.5892                         | 11,701.00     |
| 22/07/2024 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 4690      | 4                             | 5         | 4                               | 0.00          |
| 22/07/2024 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 4745      | 4                             | 5         | 4                               | 0.00          |
| 22/07/2024 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 4634      | 4                             | 5         | 4                               | 0.00          |
| 22/07/2024 | 2040 On 01-August-24   | 12.95  | Call         | Bond Future | 8045      | 8                             | 8         | 8                               | 7,500.00      |
| 22/07/2024 | 2040 On 01-August-24   | 12.28  | Call         | Bond Future | 4410      | 4                             | 4         | 4                               | 680.00        |
| 22/07/2024 | 2040 On 01-August-24   | 12.88  | Call         | Bond Future | 7678      | 7                             | 8         | 7                               | 0.00          |
| 22/07/2024 | 2040 On 01-August-24   | 13.48  | Call         | Bond Future | 10739     | 10                            | 11        | 10                              | 0.00          |
| 22/07/2024 | 2040 On 01-August-24   | 13.48  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 680.00        |
| 22/07/2024 | 2040 On 01-August-24   | 12.95  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2040 On 01-August-24   | 12.88  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 680.00        |
| 22/07/2024 | 2040 On 01-August-24   | 12.28  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2040 On 07-November-24 |        |              | Bond Future | 11.63     | 83.4918                       | 83.9699   | 83.4918                         | 111,623.00    |
| 22/07/2024 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 7309      | 7                             | 7         | 7                               | 0.00          |
| 22/07/2024 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 7402      | 7                             | 7         | 7                               | 0.00          |
| 22/07/2024 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 7356      | 7                             | 7         | 7                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | 2040 On 07-November-24 | 12.10  | Call         | Bond Future | 4017      | 4                             | 4         | 4                               | 640.00        |
| 22/07/2024 | 2040 On 07-November-24 | 12.60  | Call         | Bond Future | 6200      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | 2040 On 07-November-24 | 13.15  | Call         | Bond Future | 8762      | 8                             | 9         | 8                               | 0.00          |
| 22/07/2024 | 2040 On 07-November-24 | 12.60  | Put          | Bond Future | 619       | 1                             | 1         | 1                               | 640.00        |
| 22/07/2024 | 2040 On 07-November-24 | 12.10  | Put          | Bond Future | 1225      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2040 On 07-November-24 | 13.15  | Put          | Bond Future | 285       | 0                             | 0         | 0                               | 640.00        |
| 22/07/2024 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 437       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 430       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 443       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | 2040 On 06-February-25 |        |              | Bond Future | 11.72     | 80.7819                       | 81.2705   | 80.7819                         | 14.00         |
| 22/07/2024 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 7876      | 8                             | 8         | 8                               | 0.00          |
| 22/07/2024 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 1031      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2040 On 08-May-25      |        |              | Bond Future | 11.83     | 82.4648                       | 82.9640   | 82.4648                         | 3,900.00      |
| 22/07/2024 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 6689      | 6                             | 7         | 6                               | 0.00          |
| 22/07/2024 | 2040 On 08-May-25      | 13.43  | Call         | Bond Future | 9853      | 9                             | 10        | 9                               | 7,500.00      |
| 22/07/2024 | 2040 On 08-May-25      | 12.75  | Call         | Bond Future | 7150      | 7                             | 7         | 7                               | 15,000.00     |
| 22/07/2024 | 2040 On 08-May-25      | 13.50  | Call         | Bond Future | 10137     | 10                            | 10        | 10                              | 7,500.00      |
| 22/07/2024 | 2040 On 08-May-25      | 13.50  | Put          | Bond Future | 1212      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2040 On 08-May-25      | 12.75  | Put          | Bond Future | 2045      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2040 On 08-May-25      | 13.43  | Put          | Bond Future | 1272      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 2225      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2040 On 07-August-25   |        |              | Bond Future | 11.96     | 79.6522                       | 80.1620   | 79.6522                         | 0.00          |
| 22/07/2024 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 9271      | 9                             | 9         | 9                               | 0.00          |
| 22/07/2024 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 2131      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2044 On 01-August-24   |        |              | Bond Future | 11.57     | 77.9711                       | 78.5131   | 77.9711                         | 92,897.00     |
| 22/07/2024 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 4366      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 4309      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 4423      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | 2044 On 01-August-24   | 13.00  | Call         | Bond Future | 8257      | 8                             | 8         | 8                               | 0.00          |
| 22/07/2024 | 2044 On 01-August-24   | 13.25  | Call         | Bond Future | 9548      | 9                             | 10        | 9                               | 0.00          |
| 22/07/2024 | 2044 On 01-August-24   | 13.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 15,000.00     |
| 22/07/2024 | 2044 On 01-August-24   | 13.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 5,000.00      |
| 22/07/2024 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future | 8         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2044 On 07-November-24 |        |              | Bond Future | 11.65     | 79.7893                       | 80.3439   | 79.7893                         | 59,386.00     |
| 22/07/2024 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future | 7647      | 7                             | 8         | 7                               | 0.00          |
| 22/07/2024 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future | 7694      | 7                             | 8         | 7                               | 0.00          |
| 22/07/2024 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future | 7600      | 7                             | 8         | 7                               | 0.00          |
| 22/07/2024 | 2044 On 07-November-24 | 12.50  | Call         | Bond Future | 5743      | 5                             | 6         | 5                               | 0.00          |
| 22/07/2024 | 2044 On 07-November-24 | 12.00  | Call         | Bond Future | 3589      | 3                             | 4         | 3                               | 0.00          |
| 22/07/2024 | 2044 On 07-November-24 | 12.25  | Call         | Bond Future | 4631      | 4                             | 5         | 4                               | 0.00          |
| 22/07/2024 | 2044 On 07-November-24 | 12.25  | Put          | Bond Future | 1065      | 1                             | 1         | 1                               | 9,540.00      |
| 22/07/2024 | 2044 On 07-November-24 | 12.00  | Put          | Bond Future | 1488      | 2                             | 1         | 2                               | 13,875.00     |
| 22/07/2024 | 2044 On 07-November-24 | 12.50  | Put          | Bond Future | 758       | 1                             | 1         | 1                               | 11,405.00     |
| 22/07/2024 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future | 436       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future | 424       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future | 430       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | 2044 On 06-February-25 |        |              | Bond Future | 11.74     | 77.1249                       | 77.6917   | 77.1249                         | 0.00          |
| 22/07/2024 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future | 8247      | 8                             | 8         | 8                               | 0.00          |
| 22/07/2024 | 2044 On 06-February-25 | 12.00  | Call         | Bond Future | 4104      | 4                             | 4         | 4                               | 449.00        |
| 22/07/2024 | 2044 On 06-February-25 | 13.75  | Call         | Bond Future | 11410     | 11                            | 11        | 11                              | 0.00          |
| 22/07/2024 | 2044 On 06-February-25 | 12.50  | Call         | Bond Future | 6052      | 6                             | 6         | 6                               | 449.00        |
| 22/07/2024 | 2044 On 06-February-25 | 12.00  | Put          | Bond Future | 2557      | 3                             | 3         | 3                               | 0.00          |
| 22/07/2024 | 2044 On 06-February-25 | 13.75  | Put          | Bond Future | 531       | 1                             | 1         | 1                               | 449.00        |
| 22/07/2024 | 2044 On 06-February-25 | 12.50  | Put          | Bond Future | 1626      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future | 1014      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | 2044 On 08-May-25      |        |              | Bond Future | 11.85     | 78.7315                       | 79.3105   | 78.7315                         | 0.00          |
| 22/07/2024 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future | 7147      | 7                             | 7         | 7                               | 0.00          |
| 22/07/2024 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future | 2161      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2044 On 07-August-25   |        |              | Bond Future | 11.96     | 75.9672                       | 76.5585   | 75.9672                         | 0.00          |
| 22/07/2024 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 9650      | 9                             | 10        | 9                               | 0.00          |
| 22/07/2024 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 2129      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2046 On 01-August-24   |        |              | Bond Future | 117.27    | 116.9258                      | 117.2750  | 116.9258                        | 6,642.00      |
| 22/07/2024 | 2046 On 07-November-24 |        |              | Bond Future | 117.84    | 117.4811                      | 117.8384  | 117.4811                        | 18,131.00     |
| 22/07/2024 | 2046 On 06-February-25 |        |              | Bond Future | 120.41    | 120.0439                      | 120.4095  | 120.0439                        | 0.00          |
| 22/07/2024 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future | 6399      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | 2046 On 08-May-25      |        |              | Bond Future        | 120.70    | 120.3277                      | 120.7014  | 120.3277                        | 0.00          |
| 22/07/2024 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future        | 1269      | 2                             | 1         | 2                               | 0.00          |
| 22/07/2024 | 2046 On 07-August-25   |        |              | Bond Future        | 123.22    | 122.8374                      | 123.2193  | 122.8374                        | 0.00          |
| 22/07/2024 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future        | 4529      | 4                             | 5         | 4                               | 0.00          |
| 22/07/2024 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2050 On 01-August-24   |        |              | Bond Future        | 115.92    | 116.3153                      | 115.9222  | 116.3153                        | 6,618.00      |
| 22/07/2024 | 2050 On 07-November-24 |        |              | Bond Future        | 118.66    | 119.0587                      | 118.6563  | 119.0587                        | 14,356.00     |
| 22/07/2024 | 2050 On 06-February-25 |        |              | Bond Future        | 118.89    | 119.2973                      | 118.8862  | 119.2973                        | 0.00          |
| 22/07/2024 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 3286      | 4                             | 3         | 4                               | 0.00          |
| 22/07/2024 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2050 On 08-May-25      |        |              | Bond Future        | 121.39    | 121.8139                      | 121.3949  | 121.8139                        | 0.00          |
| 22/07/2024 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future        | 235       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 2050 On 07-August-25   |        |              | Bond Future        | 121.52    | 121.9478                      | 121.5205  | 121.9478                        | 0.00          |
| 22/07/2024 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 1631      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | AL37 On 01-August-24   |        |              | Index Future       | 1002.55   | 999.0430                      | 1002.5510 | 999.0430                        | 0.00          |
| 22/07/2024 | AL37 On 07-November-24 |        |              | Index Future       | 1025.93   | 1022.3400                     | 1025.9290 | 1022.3400                       | 0.00          |
| 22/07/2024 | AL37 On 06-February-25 |        |              | Index Future       | 1048.08   | 1044.4050                     | 1048.0790 | 1044.4050                       | 0.00          |
| 22/07/2024 | AL37 On 08-May-25      |        |              | Index Future       | 1069.98   | 1066.2180                     | 1069.9830 | 1066.2180                       | 0.00          |
| 22/07/2024 | AL37 On 07-August-25   |        |              | Index Future       | 1092.11   | 1088.2520                     | 1092.1080 | 1088.2520                       | 0.00          |
| 22/07/2024 | AL7T On 01-August-24   |        |              | Index Future       | 1185.14   | 1179.9060                     | 1185.1400 | 1179.9060                       | 0.00          |
| 22/07/2024 | AL7T On 07-November-24 |        |              | Index Future       | 1212.78   | 1207.4210                     | 1212.7760 | 1207.4210                       | 0.00          |
| 22/07/2024 | AL7T On 06-February-25 |        |              | Index Future       | 1238.96   | 1233.4810                     | 1238.9600 | 1233.4810                       | 0.00          |
| 22/07/2024 | AL7T On 08-May-25      |        |              | Index Future       | 1264.85   | 1259.2420                     | 1264.8540 | 1259.2420                       | 0.00          |
| 22/07/2024 | AL7T On 07-August-25   |        |              | Index Future       | 1291.01   | 1285.2650                     | 1291.0080 | 1285.2650                       | 0.00          |
| 22/07/2024 | ALBI On 01-August-24   |        |              | Index Future       | 1028.61   | 1024.0680                     | 1028.6080 | 1024.0680                       | 104.00        |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | ALBI On 07-November-24 |        |              | Index Future       | 1052.59   | 1047.9480                     | 1052.5940 | 1047.9480                       | 16.00         |
| 22/07/2024 | ALBI On 06-February-25 |        |              | Index Future       | 1075.32   | 1070.5660                     | 1075.3200 | 1070.5660                       | 0.00          |
| 22/07/2024 | ALBI On 08-May-25      |        |              | Index Future       | 1097.79   | 1092.9250                     | 1097.7930 | 1092.9250                       | 0.00          |
| 22/07/2024 | ALBI On 07-August-25   |        |              | Index Future       | 1120.49   | 1115.5110                     | 1120.4930 | 1115.5110                       | 0.00          |
| 22/07/2024 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 22/07/2024 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 22/07/2024 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C253 On 31-March-53    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C219 On 31-March-29    |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 22/07/2024 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | ES33 On 01-August-24    |        |              | Bond Future        | 11.69     | 79.5451                       | 79.8070   | 79.5451                         | 0.00          |
| 22/07/2024 | ES33 On 07-November-24  |        |              | Bond Future        | 11.82     | 77.6190                       | 77.8870   | 77.6190                         | 0.00          |
| 22/07/2024 | ES33 On 06-February-25  |        |              | Bond Future        | 11.95     | 79.3120                       | 79.5861   | 79.3120                         | 0.00          |
| 22/07/2024 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 5855      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | ES33 On 06-February-25  | 13.34  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | ES33 On 08-May-25       |        |              | Bond Future        | 12.09     | 77.1816                       | 77.4619   | 77.1816                         | 0.00          |
| 22/07/2024 | ES33 On 08-May-25       | 12.73  | Call         | Bond Future        | 2690      | 2                             | 3         | 2                               | 0.00          |
| 22/07/2024 | ES33 On 08-May-25       | 12.73  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | ES33 On 07-August-25    |        |              | Bond Future        | 12.25     | 78.7886                       | 79.0750   | 78.7886                         | 0.00          |
| 22/07/2024 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 5270      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | ES42 On 01-August-24    |        |              | Bond Future        | 12.04     | 76.2345                       | 76.6722   | 76.2345                         | 0.00          |
| 22/07/2024 | ES42 On 07-November-24  |        |              | Bond Future        | 12.15     | 73.7642                       | 74.2122   | 73.7642                         | 0.00          |
| 22/07/2024 | ES42 On 06-February-25  |        |              | Bond Future        | 12.26     | 75.3726                       | 75.8306   | 75.3726                         | 0.00          |
| 22/07/2024 | ES42 On 06-February-25  | 13.71  | Call         | Bond Future        | 7437      | 7                             | 7         | 7                               | 0.00          |
| 22/07/2024 | ES42 On 06-February-25  | 13.71  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | ES42 On 08-May-25       |        |              | Bond Future        | 12.38     | 72.6932                       | 73.1614   | 72.6932                         | 0.00          |
| 22/07/2024 | ES42 On 08-May-25       | 13.25  | Call         | Bond Future        | 4530      | 4                             | 5         | 4                               | 0.00          |
| 22/07/2024 | ES42 On 08-May-25       | 13.25  | Put          | Bond Future        | 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 |
|------------|------------------------|----------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | ES42 On 07-August-25   |          |              | Bond Future  | 12.51     | 74.2043                       | 74.6825   | 74.2043                         | 0.00          |
| 22/07/2024 | ES42 On 07-August-25   | 13.79    | Call         | Bond Future  | 6410      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | ES42 On 07-August-25   | 13.79    | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | GOVI On 01-August-24   |          |              | GOVI         | 1012.94   | 1008.4660                     | 1012.9410 | 1008.4660                       | 285.00        |
| 22/07/2024 | GOVI On 01-August-24   | 943.38   | Call         | GOVI         | 695610    | 65                            | 70        | 65                              | 0.00          |
| 22/07/2024 | GOVI On 01-August-24   | 943.39   | Call         | GOVI         | 695510    | 65                            | 70        | 65                              | 0.00          |
| 22/07/2024 | GOVI On 01-August-24   | 943.37   | Call         | GOVI         | 695710    | 65                            | 70        | 65                              | 0.00          |
| 22/07/2024 | GOVI On 01-August-24   | 943.37   | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | GOVI On 01-August-24   | 943.39   | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | GOVI On 01-August-24   | 943.38   | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | GOVI On 07-November-24 |          |              | GOVI         | 1036.56   | 1031.9830                     | 1036.5610 | 1031.9830                       | 423.00        |
| 22/07/2024 | GOVI On 07-November-24 | 948.78   | Call         | GOVI         | 877810    | 83                            | 88        | 83                              | 0.00          |
| 22/07/2024 | GOVI On 07-November-24 | 948.79   | Call         | GOVI         | 877710    | 83                            | 88        | 83                              | 0.00          |
| 22/07/2024 | GOVI On 07-November-24 | 948.80   | Call         | GOVI         | 877610    | 83                            | 88        | 83                              | 0.00          |
| 22/07/2024 | GOVI On 07-November-24 | 948.80   | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | GOVI On 07-November-24 | 948.79   | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | GOVI On 07-November-24 | 948.78   | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | GOVI On 06-February-25 |          |              | GOVI         | 1058.94   | 1054.2560                     | 1058.9410 | 1054.2560                       | 0.00          |
| 22/07/2024 | GOVI On 06-February-25 | 972.00   | Call         | GOVI         | 869410    | 82                            | 87        | 82                              | 0.00          |
| 22/07/2024 | GOVI On 06-February-25 | 972.00   | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | GOVI On 08-May-25      |          |              | GOVI         | 1081.07   | 1076.2750                     | 1081.0720 | 1076.2750                       | 0.00          |
| 22/07/2024 | GOVI On 08-May-25      | 1,022.00 | Call         | GOVI         | 590720    | 54                            | 59        | 54                              | 0.00          |
| 22/07/2024 | GOVI On 08-May-25      | 1,022.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | GOVI On 07-August-25   |          |              | GOVI         | 1103.43   | 1098.5160                     | 1103.4260 | 1098.5160                       | 0.00          |
| 22/07/2024 | GOVI On 07-August-25   | 1,011.00 | Call         | GOVI         | 924260    | 88                            | 92        | 88                              | 0.00          |
| 22/07/2024 | GOVI On 07-August-25   | 1,011.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | GVIX On 01-January-29  |          |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 22/07/2024 | IGOV On 01-August-24   |          |              | Index Future | 356.63    | 356.5790                      | 356.6250  | 356.5790                        | 7.00          |
| 22/07/2024 | IGOV On 07-November-24 |          |              | Index Future | 365.04    | 364.9890                      | 365.0370  | 364.9890                        | 588.00        |
| 22/07/2024 | IGOV On 06-February-25 |          |              | Index Future | 373.00    | 372.9530                      | 373.0040  | 372.9530                        | 0.00          |
| 22/07/2024 | IGOV On 08-May-25      |          |              | Index Future | 380.89    | 380.8270                      | 380.8850  | 380.8270                        | 0.00          |
| 22/07/2024 | IGOV On 07-August-25   |          |              | Index Future | 388.84    | 388.7800                      | 388.8430  | 388.7800                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 22/07/2024 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 22/07/2024 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 22/07/2024 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 22/07/2024 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 22/07/2024 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 22/07/2024 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 22/07/2024 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 22/07/2024 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 22/07/2024 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 22/07/2024 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 22/07/2024 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 22/07/2024 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 22/07/2024 | JBAF On 17-July-24      |        |              | Jibar Tradeable Future | 8.33      | 8.3250                        | 91.6750   | 8.3250                          | 0.00          |
| 22/07/2024 | JBAF On 21-August-24    |        |              | Jibar Tradeable Future | 8.33      | 91.6750                       | 91.6750   | 91.6750                         | 0.00          |
| 22/07/2024 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 8.34      | 91.6650                       | 91.6650   | 91.6650                         | 0.00          |
| 22/07/2024 | JBAF On 16-October-24   |        |              | Jibar Tradeable Future | 8.33      | 91.6700                       | 91.6700   | 91.6700                         | 0.00          |
| 22/07/2024 | JBAF On 20-November-24  |        |              | Jibar Tradeable Future | 8.36      | 91.6400                       | 91.6400   | 91.6400                         | 0.00          |
| 22/07/2024 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 8.36      | 91.6430                       | 91.6430   | 91.6430                         | 0.00          |
| 22/07/2024 | JBAF On 15-January-25   |        |              | Jibar Tradeable Future | 8.38      | 91.6230                       | 91.6230   | 91.6230                         | 0.00          |
| 22/07/2024 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 8.37      | 91.6330                       | 91.6330   | 91.6330                         | 0.00          |
| 22/07/2024 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.30      | 91.7050                       | 91.7050   | 91.7050                         | 0.00          |
| 22/07/2024 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.34      | 91.6600                       | 91.6600   | 91.6600                         | 0.00          |
| 22/07/2024 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 22/07/2024 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 22/07/2024 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 22/07/2024 | R035 On 01-August-24    |        |              | Bond Future            | 10.99     | 90.3878                       | 90.8141   | 90.3878                         | 27,232.00     |
| 22/07/2024 | R035 On 01-August-24    | 11.80  | Call         | Bond Future            | 4402      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | R035 On 01-August-24    | 11.81  | Call         | Bond Future            | 4454      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | R035 On 01-August-24    | 11.79  | Call         | Bond Future            | 4350      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | R035 On 01-August-24    | 11.65  | Call         | Bond Future            | 3621      | 3                             | 4         | 3                               | 0.00          |
| 22/07/2024 | R035 On 01-August-24    | 13.23  | Call         | Bond Future            | 11409     | 11                            | 11        | 11                              | 0.00          |
| 22/07/2024 | R035 On 01-August-24    | 13.20  | Call         | Bond Future            | 11271     | 11                            | 11        | 11                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | R035 On 01-August-24   | 12.45  | Call         | Bond Future | 7694      | 7                             | 8         | 7                               | 0.00          |
| 22/07/2024 | R035 On 01-August-24   | 12.50  | Call         | Bond Future | 7940      | 8                             | 8         | 8                               | 0.00          |
| 22/07/2024 | R035 On 01-August-24   | 12.20  | Call         | Bond Future | 6449      | 6                             | 6         | 6                               | 5,100.00      |
| 22/07/2024 | R035 On 01-August-24   | 13.08  | Call         | Bond Future | 10714     | 10                            | 11        | 10                              | 0.00          |
| 22/07/2024 | R035 On 01-August-24   | 13.05  | Call         | Bond Future | 10574     | 10                            | 11        | 10                              | 0.00          |
| 22/07/2024 | R035 On 01-August-24   | 13.05  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 22/07/2024 | R035 On 01-August-24   | 13.08  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 8,650.00      |
| 22/07/2024 | R035 On 01-August-24   | 12.20  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R035 On 01-August-24   | 12.50  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R035 On 01-August-24   | 12.45  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R035 On 01-August-24   | 13.20  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 8,000.00      |
| 22/07/2024 | R035 On 01-August-24   | 13.23  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R035 On 01-August-24   | 11.65  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 9,500.00      |
| 22/07/2024 | R035 On 01-August-24   | 11.79  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R035 On 01-August-24   | 11.81  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R035 On 01-August-24   | 11.80  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R035 On 07-November-24 |        |              | Bond Future | 11.08     | 87.9810                       | 88.4172   | 87.9810                         | 119,501.00    |
| 22/07/2024 | R035 On 07-November-24 | 12.18  | Call         | Bond Future | 6243      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | R035 On 07-November-24 | 12.17  | Call         | Bond Future | 6200      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | R035 On 07-November-24 | 12.19  | Call         | Bond Future | 6286      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | R035 On 07-November-24 | 12.20  | Call         | Bond Future | 6330      | 6                             | 6         | 6                               | 1,000.00      |
| 22/07/2024 | R035 On 07-November-24 | 13.23  | Call         | Bond Future | 10872     | 10                            | 11        | 10                              | 0.00          |
| 22/07/2024 | R035 On 07-November-24 | 13.23  | Put          | Bond Future | 93        | 0                             | 0         | 0                               | 1,000.00      |
| 22/07/2024 | R035 On 07-November-24 | 12.20  | Put          | Bond Future | 466       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | R035 On 07-November-24 | 12.19  | Put          | Bond Future | 473       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | R035 On 07-November-24 | 12.17  | Put          | Bond Future | 486       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | R035 On 07-November-24 | 12.18  | Put          | Bond Future | 480       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | R035 On 06-February-25 |        |              | Bond Future | 11.18     | 89.8795                       | 90.3253   | 89.8795                         | 0.00          |
| 22/07/2024 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 7247      | 7                             | 7         | 7                               | 0.00          |
| 22/07/2024 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 943       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R035 On 08-May-25      |        |              | Bond Future | 11.28     | 87.2393                       | 87.6949   | 87.2393                         | 0.00          |
| 22/07/2024 | R035 On 08-May-25      | 11.78  | Call         | Bond Future | 4976      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | R035 On 08-May-25      | 11.46  | Call         | Bond Future | 3959      | 4                             | 4         | 4                               | 400.00        |
| 22/07/2024 | R035 On 08-May-25      | 12.70  | Call         | Bond Future | 8280      | 8                             | 8         | 8                               | 0.00          |
| 22/07/2024 | R035 On 08-May-25      | 13.35  | Call         | Bond Future | 10765     | 10                            | 11        | 10                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | R035 On 08-May-25      | 13.35  | Put          | Bond Future | 748       | 1                             | 1         | 1                               | 400.00        |
| 22/07/2024 | R035 On 08-May-25      | 12.70  | Put          | Bond Future | 1231      | 1                             | 1         | 1                               | 400.00        |
| 22/07/2024 | R035 On 08-May-25      | 11.46  | Put          | Bond Future | 3032      | 3                             | 3         | 3                               | 0.00          |
| 22/07/2024 | R035 On 08-May-25      | 11.78  | Put          | Bond Future | 2408      | 3                             | 2         | 3                               | 0.00          |
| 22/07/2024 | R035 On 07-August-25   |        |              | Bond Future | 11.40     | 89.0372                       | 89.5026   | 89.0372                         | 0.00          |
| 22/07/2024 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 8124      | 8                             | 8         | 8                               | 0.00          |
| 22/07/2024 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 1994      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | R053 On 01-August-24   |        |              | Bond Future | 11.45     | 104.8468                      | 105.4904  | 104.8468                        | 0.00          |
| 22/07/2024 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 12759     | 12                            | 13        | 12                              | 0.00          |
| 22/07/2024 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 12626     | 12                            | 13        | 12                              | 0.00          |
| 22/07/2024 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 12693     | 12                            | 13        | 12                              | 0.00          |
| 22/07/2024 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R053 On 07-November-24 |        |              | Bond Future | 11.54     | 101.4198                      | 102.0784  | 101.4198                        | 3,638.00      |
| 22/07/2024 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 10240     | 10                            | 10        | 10                              | 0.00          |
| 22/07/2024 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 10302     | 10                            | 10        | 10                              | 0.00          |
| 22/07/2024 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 10179     | 10                            | 10        | 10                              | 0.00          |
| 22/07/2024 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 602       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 586       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 594       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R053 On 06-February-25 |        |              | Bond Future | 11.62     | 103.6077                      | 104.2808  | 103.6077                        | 0.00          |
| 22/07/2024 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 11255     | 11                            | 11        | 11                              | 0.00          |
| 22/07/2024 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 1354      | 2                             | 1         | 2                               | 0.00          |
| 22/07/2024 | R053 On 08-May-25      |        |              | Bond Future | 11.72     | 99.8971                       | 100.5847  | 99.8971                         | 0.00          |
| 22/07/2024 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 9758      | 9                             | 10        | 9                               | 0.00          |
| 22/07/2024 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 2741      | 3                             | 3         | 3                               | 0.00          |
| 22/07/2024 | R053 On 07-August-25   |        |              | Bond Future | 11.82     | 101.9534                      | 102.6557  | 101.9534                        | 0.00          |
| 22/07/2024 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 12504     | 12                            | 13        | 12                              | 0.00          |
| 22/07/2024 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 2683      | 3                             | 3         | 3                               | 0.00          |
| 22/07/2024 | R186 On 01-August-24   |        |              | Bond Future | 8.45      | 105.4808                      | 105.6346  | 105.4808                        | 68,935.00     |
| 22/07/2024 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 559       | 0                             | 1         | 0                               | 0.00          |
| 22/07/2024 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 540       | 0                             | 1         | 0                               | 0.00          |
| 22/07/2024 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 578       | 0                             | 1         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 35        | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 33        | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R186 On 07-November-24 |        |              | Bond Future | 8.40      | 107.9406                      | 108.0980  | 107.9406                        | 121,746.00    |
| 22/07/2024 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 1616      | 1                             | 2         | 1                               | 0.00          |
| 22/07/2024 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 1599      | 1                             | 2         | 1                               | 0.00          |
| 22/07/2024 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 1632      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 179       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 185       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 182       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R186 On 06-February-25 |        |              | Bond Future | 8.35      | 104.9546                      | 105.1157  | 104.9546                        | 0.00          |
| 22/07/2024 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 1549      | 1                             | 2         | 1                               | 0.00          |
| 22/07/2024 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 372       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R186 On 08-May-25      |        |              | Bond Future | 8.33      | 107.1427                      | 107.3077  | 107.1427                        | 0.00          |
| 22/07/2024 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 900       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 690       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R186 On 07-August-25   |        |              | Bond Future | 8.33      | 104.0376                      | 104.2064  | 104.0376                        | 0.00          |
| 22/07/2024 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 1889      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1437      | 1                             | 1         | 1                               | 1,983.00      |
| 22/07/2024 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2508      | 2                             | 3         | 2                               | 0.00          |
| 22/07/2024 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 77        | 0                             | 0         | 0                               | 1,983.00      |
| 22/07/2024 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 298       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 170       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R202 On 01-August-24   |        |              | Bond Future | 261.33    | 261.3365                      | 261.3328  | 261.3365                        | 538.00        |
| 22/07/2024 | R202 On 07-November-24 |        |              | Bond Future | 267.50    | 267.5006                      | 267.4966  | 267.5006                        | 973.00        |
| 22/07/2024 | R202 On 06-February-25 |        |              | Bond Future | 268.12    | 268.1185                      | 268.1153  | 268.1185                        | 0.00          |
| 22/07/2024 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 1325      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R202 On 08-May-25      |        |              | Bond Future | 273.77    | 273.7755                      | 273.7734  | 273.7755                        | 0.00          |
| 22/07/2024 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 1463      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R202 On 07-August-25   |        |              | Bond Future | 274.16    | 274.1619                      | 274.1608  | 274.1619                        | 0.00          |
| 22/07/2024 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 2561      | 3                             | 3         | 3                               | 0.00          |
| 22/07/2024 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | R209 On 01-August-24   |        |              | Bond Future | 11.07     | 70.6771                       | 71.0585   | 70.6771                         | 5,314.00      |
| 22/07/2024 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 3515      | 3                             | 4         | 3                               | 0.00          |
| 22/07/2024 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 3562      | 3                             | 4         | 3                               | 0.00          |
| 22/07/2024 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 3469      | 3                             | 3         | 3                               | 0.00          |
| 22/07/2024 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R209 On 07-November-24 |        |              | Bond Future | 11.15     | 69.1683                       | 69.5586   | 69.1683                         | 15,845.00     |
| 22/07/2024 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 5472      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 5510      | 5                             | 6         | 5                               | 0.00          |
| 22/07/2024 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 5434      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 452       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 439       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 445       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | R209 On 06-February-25 |        |              | Bond Future | 11.23     | 70.6606                       | 71.0595   | 70.6606                         | 0.00          |
| 22/07/2024 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 6413      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 861       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R209 On 08-May-25      |        |              | Bond Future | 11.33     | 68.9779                       | 69.3856   | 68.9779                         | 0.00          |
| 22/07/2024 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 4678      | 4                             | 5         | 4                               | 0.00          |
| 22/07/2024 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 2072      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | R209 On 07-August-25   |        |              | Bond Future | 11.44     | 70.3991                       | 70.8154   | 70.3991                         | 0.00          |
| 22/07/2024 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 7332      | 7                             | 7         | 7                               | 0.00          |
| 22/07/2024 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 1795      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | R210 On 01-August-24   |        |              | Bond Future | 238.15    | 238.0712                      | 238.1470  | 238.0712                        | 842.00        |
| 22/07/2024 | R210 On 07-November-24 |        |              | Bond Future | 240.42    | 240.3474                      | 240.4248  | 240.3474                        | 1,379.00      |
| 22/07/2024 | R210 On 06-February-25 |        |              | Bond Future | 245.67    | 245.5910                      | 245.6708  | 245.5910                        | 0.00          |
| 22/07/2024 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 6061      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R210 On 08-May-25      |        |              | Bond Future | 247.45    | 247.3641                      | 247.4467  | 247.3641                        | 0.00          |
| 22/07/2024 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 583       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R210 On 07-August-25   |        |              | Bond Future | 252.61    | 252.5249                      | 252.6102  | 252.5249                        | 0.00          |
| 22/07/2024 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 4170      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | R213 On 01-August-24   |        |              | Bond Future | 10.00     | 88.4827                       | 88.8097   | 88.4827                         | 23,895.00     |
| 22/07/2024 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 3634      | 3                             | 4         | 3                               | 0.00          |
| 22/07/2024 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 3593      | 3                             | 4         | 3                               | 0.00          |
| 22/07/2024 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 3674      | 3                             | 4         | 3                               | 0.00          |
| 22/07/2024 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R213 On 07-November-24 |        |              | Bond Future | 10.07     | 86.9854                       | 87.3199   | 86.9854                         | 74,521.00     |
| 22/07/2024 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 4909      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 4875      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 4944      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 273       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 282       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 278       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R213 On 06-February-25 |        |              | Bond Future | 10.14     | 88.8624                       | 89.2044   | 88.8624                         | 0.00          |
| 22/07/2024 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 5315      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 608       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R213 On 08-May-25      |        |              | Bond Future | 10.23     | 87.1554                       | 87.5049   | 87.1554                         | 0.00          |
| 22/07/2024 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 3106      | 3                             | 3         | 3                               | 0.00          |
| 22/07/2024 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 1991      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | R213 On 07-August-25   |        |              | Bond Future | 10.33     | 88.9525                       | 89.3097   | 88.9525                         | 0.00          |
| 22/07/2024 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 6080      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 1237      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R214 On 01-August-24   |        |              | Bond Future | 11.39     | 66.3429                       | 66.7441   | 66.3429                         | 6,879.00      |
| 22/07/2024 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 3958      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 4006      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 3910      | 4                             | 4         | 4                               | 0.00          |
| 22/07/2024 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R214 On 07-November-24 |        |              | Bond Future | 11.47     | 64.5836                       | 64.9941   | 64.5836                         | 21,682.00     |
| 22/07/2024 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 5969      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 6009      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 5930      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 418       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 406       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 412       | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R214 On 06-February-25 |        |              | Bond Future | 11.56     | 65.9772                       | 66.3967   | 65.9772                         | 0.00          |
| 22/07/2024 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 6490      | 6                             | 6         | 6                               | 0.00          |
| 22/07/2024 | R214 On 06-February-25 | 11.75  | Call         | Bond Future | 3244      | 3                             | 3         | 3                               | 554.00        |
| 22/07/2024 | R214 On 06-February-25 | 12.25  | Call         | Bond Future | 4862      | 5                             | 5         | 5                               | 554.00        |
| 22/07/2024 | R214 On 06-February-25 | 13.63  | Call         | Bond Future | 9855      | 9                             | 10        | 9                               | 0.00          |
| 22/07/2024 | R214 On 06-February-25 | 13.63  | Put          | Bond Future | 387       | 0                             | 0         | 0                               | 554.00        |
| 22/07/2024 | R214 On 06-February-25 | 12.25  | Put          | Bond Future | 1428      | 2                             | 1         | 2                               | 0.00          |
| 22/07/2024 | R214 On 06-February-25 | 11.75  | Put          | Bond Future | 2255      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 934       | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R214 On 08-May-25      |        |              | Bond Future | 11.65     | 64.0467                       | 64.4752   | 64.0467                         | 0.00          |
| 22/07/2024 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 5598      | 5                             | 6         | 5                               | 0.00          |
| 22/07/2024 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 1937      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | R214 On 07-August-25   |        |              | Bond Future | 11.75     | 65.3666                       | 65.8043   | 65.3666                         | 0.00          |
| 22/07/2024 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 7625      | 7                             | 8         | 7                               | 0.00          |
| 22/07/2024 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 1907      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | R248 On 01-August-24   |        |              | Bond Future | 11.46     | 81.3329                       | 81.8305   | 81.3329                         | 24,856.00     |
| 22/07/2024 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 5252      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 5310      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 5194      | 5                             | 5         | 5                               | 0.00          |
| 22/07/2024 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 22/07/2024 | R248 On 07-November-24 |        |              | Bond Future | 11.55     | 78.7786                       | 79.2878   | 78.7786                         | 250,222.00    |
| 22/07/2024 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 7849      | 7                             | 8         | 7                               | 0.00          |
| 22/07/2024 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 7897      | 7                             | 8         | 7                               | 0.00          |
| 22/07/2024 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 7801      | 7                             | 8         | 7                               | 0.00          |
| 22/07/2024 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 470       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 457       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 464       | 1                             | 0         | 1                               | 0.00          |
| 22/07/2024 | R248 On 06-February-25 |        |              | Bond Future | 11.63     | 80.4785                       | 80.9988   | 80.4785                         | 10,000.00     |
| 22/07/2024 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 7665      | 7                             | 8         | 7                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/07/2024 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 1283      | 1                             | 1         | 1                               | 0.00          |
| 22/07/2024 | R248 On 08-May-25      |        |              | Bond Future | 11.73     | 77.7056                       | 78.2372   | 77.7056                         | 0.00          |
| 22/07/2024 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 7303      | 7                             | 7         | 7                               | 0.00          |
| 22/07/2024 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 2122      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | R248 On 07-August-25   |        |              | Bond Future | 11.83     | 79.3065                       | 79.8495   | 79.3065                         | 0.00          |
| 22/07/2024 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 9883      | 9                             | 10        | 9                               | 0.00          |
| 22/07/2024 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 2068      | 2                             | 2         | 2                               | 0.00          |
| 22/07/2024 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/07/2024 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |