



Johannesburg Stock Exchange  
 One Exchange Square, Gwen Lane, Sandown, South Africa  
 Private Bag X991174, Sandton 2146  
 T: +27 11 520 7000 | F: +27 11 520 8584  
[www.jse.co.za](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 14/01/2025 TO: 14/01/2025**

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | 2029 On 06-February-25 |        |              | Bond Future        | 134.29    | 134.2568                      | 134.2934  | 134.2568                        | 8,604.00      |
| 14/01/2025 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 1893      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2029 On 08-May-25      |        |              | Bond Future        | 135.61    | 135.5744                      | 135.6120  | 135.5744                        | 728.00        |
| 14/01/2025 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future        | 2238      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 138.33    | 138.2917                      | 138.3305  | 138.2917                        | 0.00          |
| 14/01/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 921       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 139.63    | 139.5855                      | 139.6257  | 139.5855                        | 69.00         |
| 14/01/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 164       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | 2029 On 05-February-26 |        |              | Bond Future | 142.33    | 142.2924                      | 142.3339  | 142.2924                        | 0.00          |
| 14/01/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future | 2224      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2030 On 06-February-25 |        |              | Bond Future | 9.32      | 95.0045                       | 95.0843   | 95.0045                         | 162,774.00    |
| 14/01/2025 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 4978      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | 2030 On 06-February-25 | 8.68   | Call         | Bond Future | 14        | 0                             | 0         | 0                               | 800.00        |
| 14/01/2025 | 2030 On 06-February-25 | 9.18   | Call         | Bond Future | 298       | 0                             | 0         | 0                               | 800.00        |
| 14/01/2025 | 2030 On 06-February-25 | 9.69   | Call         | Bond Future | 1499      | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | 2030 On 06-February-25 | 9.69   | Put          | Bond Future | 109       | 0                             | 0         | 0                               | 800.00        |
| 14/01/2025 | 2030 On 06-February-25 | 9.18   | Put          | Bond Future | 827       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | 2030 On 06-February-25 | 8.68   | Put          | Bond Future | 2470      | 3                             | 2         | 3                               | 0.00          |
| 14/01/2025 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2030 On 08-May-25      |        |              | Bond Future | 9.40      | 96.9100                       | 96.9917   | 96.9100                         | 34,710.00     |
| 14/01/2025 | 2030 On 08-May-25      | 9.93   | Call         | Bond Future | 2361      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2030 On 08-May-25      | 8.95   | Call         | Bond Future | 464       | 0                             | 0         | 0                               | 1,320.00      |
| 14/01/2025 | 2030 On 08-May-25      | 9.45   | Call         | Bond Future | 1219      | 1                             | 1         | 1                               | 680.00        |
| 14/01/2025 | 2030 On 08-May-25      | 9.18   | Call         | Bond Future | 752       | 1                             | 1         | 1                               | 800.00        |
| 14/01/2025 | 2030 On 08-May-25      | 9.99   | Call         | Bond Future | 2526      | 2                             | 3         | 2                               | 0.00          |
| 14/01/2025 | 2030 On 08-May-25      | 8.68   | Call         | Bond Future | 246       | 0                             | 0         | 0                               | 800.00        |
| 14/01/2025 | 2030 On 08-May-25      | 11.86  | Call         | Bond Future | 8421      | 8                             | 8         | 8                               | 0.00          |
| 14/01/2025 | 2030 On 08-May-25      | 10.31  | Call         | Bond Future | 3459      | 3                             | 3         | 3                               | 1,640.00      |
| 14/01/2025 | 2030 On 08-May-25      | 12.28  | Call         | Bond Future | 9759      | 10                            | 10        | 10                              | 0.00          |
| 14/01/2025 | 2030 On 08-May-25      | 10.69  | Call         | Bond Future | 4645      | 5                             | 5         | 5                               | 2,280.00      |
| 14/01/2025 | 2030 On 08-May-25      | 12.28  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 2,280.00      |
| 14/01/2025 | 2030 On 08-May-25      | 10.69  | Put          | Bond Future | 114       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2030 On 08-May-25      | 11.86  | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 1,640.00      |
| 14/01/2025 | 2030 On 08-May-25      | 10.31  | Put          | Bond Future | 234       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2030 On 08-May-25      | 8.95   | Put          | Bond Future | 2113      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2030 On 08-May-25      | 9.18   | Put          | Bond Future | 1554      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2030 On 08-May-25      | 9.99   | Put          | Bond Future | 420       | 0                             | 0         | 0                               | 800.00        |
| 14/01/2025 | 2030 On 08-May-25      | 8.68   | Put          | Bond Future | 2900      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2030 On 08-May-25      | 9.45   | Put          | Bond Future | 1040      | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | 2030 On 08-May-25      | 9.93   | Put          | Bond Future | 467       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2030 On 07-August-25   |        |              | Bond Future | 9.50      | 94.8188                       | 94.9024   | 94.8188                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 5593      | 6                             | 6         | 6                               | 0.00          |
| 14/01/2025 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 8585      | 9                             | 9         | 9                               | 0.00          |
| 14/01/2025 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 3790      | 4                             | 4         | 4                               | 1,054.00      |
| 14/01/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 38        | 0                             | 0         | 0                               | 1,054.00      |
| 14/01/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 472       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 221       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2030 On 06-November-25 |        |              | Bond Future | 9.61      | 96.6659                       | 96.7515   | 96.6659                         | 0.00          |
| 14/01/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 1566      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 1782      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2030 On 05-February-26 |        |              | Bond Future | 9.74      | 94.5085                       | 94.5961   | 94.5085                         | 0.00          |
| 14/01/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 1470      | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 2253      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2032 On 06-February-25 |        |              | Bond Future | 10.00     | 94.1706                       | 94.2472   | 94.1706                         | 113,592.00    |
| 14/01/2025 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 7701      | 8                             | 8         | 8                               | 0.00          |
| 14/01/2025 | 2032 On 06-February-25 | 9.42   | Call         | Bond Future | 16        | 0                             | 0         | 0                               | 800.00        |
| 14/01/2025 | 2032 On 06-February-25 | 9.92   | Call         | Bond Future | 547       | 1                             | 1         | 1                               | 800.00        |
| 14/01/2025 | 2032 On 06-February-25 | 10.61  | Call         | Bond Future | 2930      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2032 On 06-February-25 | 10.61  | Put          | Bond Future | 97        | 0                             | 0         | 0                               | 800.00        |
| 14/01/2025 | 2032 On 06-February-25 | 9.92   | Put          | Bond Future | 922       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | 2032 On 06-February-25 | 9.42   | Put          | Bond Future | 2810      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2032 On 08-May-25      |        |              | Bond Future | 10.09     | 91.8954                       | 91.9737   | 91.8954                         | 62,925.00     |
| 14/01/2025 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 4074      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | 2032 On 08-May-25      | 9.42   | Call         | Bond Future | 383       | 0                             | 0         | 0                               | 800.00        |
| 14/01/2025 | 2032 On 08-May-25      | 9.92   | Call         | Bond Future | 1117      | 1                             | 1         | 1                               | 800.00        |
| 14/01/2025 | 2032 On 08-May-25      | 10.97  | Call         | Bond Future | 4296      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | 2032 On 08-May-25      | 10.97  | Put          | Bond Future | 365       | 0                             | 0         | 0                               | 800.00        |
| 14/01/2025 | 2032 On 08-May-25      | 9.92   | Put          | Bond Future | 1906      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2032 On 08-May-25      | 9.42   | Put          | Bond Future | 3533      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 405       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2032 On 07-August-25   |        |              | Bond Future | 10.19     | 93.7146                       | 93.7948   | 93.7146                         | 0.00          |
| 14/01/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 7931      | 8                             | 8         | 8                               | 0.00          |
| 14/01/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 267       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2032 On 06-November-25 |        |              | Bond Future | 10.31     | 91.3786                       | 91.4607   | 91.3786                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 2692      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 2228      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2032 On 05-February-26 |        |              | Bond Future | 10.45     | 93.1267                       | 93.2108   | 93.1267                         | 0.00          |
| 14/01/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 2139      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 3359      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2033 On 06-February-25 |        |              | Bond Future | 128.20    | 128.6751                      | 128.1953  | 128.6751                        | 6,237.00      |
| 14/01/2025 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 3255      | 4                             | 3         | 4                               | 0.00          |
| 14/01/2025 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2033 On 08-May-25      |        |              | Bond Future | 129.29    | 129.7801                      | 129.2910  | 129.7801                        | 5,288.00      |
| 14/01/2025 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 1329      | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | 2033 On 07-August-25   |        |              | Bond Future | 131.88    | 132.3813                      | 131.8828  | 132.3813                        | 0.00          |
| 14/01/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 3233      | 4                             | 3         | 4                               | 0.00          |
| 14/01/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2033 On 06-November-25 |        |              | Bond Future | 132.95    | 133.4584                      | 132.9506  | 133.4584                        | 0.00          |
| 14/01/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 189       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2033 On 05-February-26 |        |              | Bond Future | 135.53    | 136.0466                      | 135.5296  | 136.0466                        | 0.00          |
| 14/01/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 2650      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2037 On 06-February-25 |        |              | Bond Future | 11.11     | 82.8261                       | 83.1790   | 82.8261                         | 156,074.00    |
| 14/01/2025 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 8719      | 8                             | 9         | 8                               | 0.00          |
| 14/01/2025 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2037 On 08-May-25      |        |              | Bond Future | 11.22     | 84.4874                       | 84.8476   | 84.4874                         | 12,907.00     |
| 14/01/2025 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 5938      | 6                             | 6         | 6                               | 0.00          |
| 14/01/2025 | 2037 On 08-May-25      | 13.35  | Call         | Bond Future | 10889     | 11                            | 11        | 11                              | 7,500.00      |
| 14/01/2025 | 2037 On 08-May-25      | 12.55  | Call         | Bond Future | 7281      | 7                             | 7         | 7                               | 15,000.00     |
| 14/01/2025 | 2037 On 08-May-25      | 13.30  | Call         | Bond Future | 10666     | 10                            | 11        | 10                              | 7,500.00      |
| 14/01/2025 | 2037 On 08-May-25      | 13.30  | Put          | Bond Future | 71        | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2037 On 08-May-25      | 12.55  | Put          | Bond Future | 277       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2037 On 08-May-25      | 13.35  | Put          | Bond Future | 64        | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 442       | 1                             | 0         | 1                               | 0.00          |
| 14/01/2025 | 2037 On 07-August-25   |        |              | Bond Future | 11.35     | 81.8994                       | 82.2671   | 81.8994                         | 15.00         |
| 14/01/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 8980      | 9                             | 9         | 9                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 5529      | 5                             | 6         | 5                               | 0.00          |
| 14/01/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 2859      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 845       | 1                             | 1         | 1                               | 2,341.00      |
| 14/01/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 985       | 1                             | 1         | 1                               | 200.00        |
| 14/01/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 4208      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 1877      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 573       | 1                             | 1         | 1                               | 2,541.00      |
| 14/01/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 3413      | 4                             | 3         | 4                               | 2,541.00      |
| 14/01/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 6382      | 7                             | 6         | 7                               | 0.00          |
| 14/01/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 1649      | 2                             | 2         | 2                               | 2,541.00      |
| 14/01/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 5002      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 2448      | 3                             | 2         | 3                               | 2,541.00      |
| 14/01/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 5394      | 6                             | 5         | 6                               | 0.00          |
| 14/01/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 1156      | 1                             | 1         | 1                               | 2,541.00      |
| 14/01/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 485       | 1                             | 0         | 1                               | 0.00          |
| 14/01/2025 | 2037 On 06-November-25 |        |              | Bond Future | 11.47     | 83.4943                       | 83.8694   | 83.4943                         | 0.00          |
| 14/01/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 3777      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 2914      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2037 On 05-February-26 |        |              | Bond Future | 11.61     | 80.8333                       | 81.2161   | 80.8333                         | 0.00          |
| 14/01/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 2781      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 5911      | 6                             | 6         | 6                               | 0.00          |
| 14/01/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 2127      | 2                             | 2         | 2                               | 1,970.00      |
| 14/01/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 2516      | 3                             | 3         | 3                               | 1,970.00      |
| 14/01/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 5992      | 6                             | 6         | 6                               | 0.00          |
| 14/01/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 4979      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | 2038 On 06-February-25 |        |              | Bond Future | 138.54    | 139.3066                      | 138.5412  | 139.3066                        | 2,622.00      |
| 14/01/2025 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 3311      | 4                             | 3         | 4                               | 0.00          |
| 14/01/2025 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2038 On 08-May-25      |        |              | Bond Future | 141.35    | 142.1352                      | 141.3546  | 142.1352                        | 480.00        |
| 14/01/2025 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 1675      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2038 On 07-August-25   |        |              | Bond Future | 142.06    | 142.8582                      | 142.0626  | 142.8582                        | 0.00          |
| 14/01/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 2503      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2038 On 07-August-25   | 139.56 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | 2038 On 06-November-25 |        |              | Bond Future | 144.87    | 145.6767                      | 144.8659  | 145.6767                        | 0.00          |
| 14/01/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 986       | 2                             | 1         | 2                               | 0.00          |
| 14/01/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2038 On 05-February-26 |        |              | Bond Future | 145.51    | 146.3377                      | 145.5120  | 146.3377                        | 0.00          |
| 14/01/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 2312      | 3                             | 2         | 3                               | 0.00          |
| 14/01/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2040 On 06-February-25 |        |              | Bond Future | 11.40     | 82.9987                       | 83.1928   | 82.9987                         | 66,644.00     |
| 14/01/2025 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 8768      | 9                             | 9         | 9                               | 0.00          |
| 14/01/2025 | 2040 On 06-February-25 | 12.20  | Call         | Bond Future | 4733      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | 2040 On 06-February-25 | 11.00  | Call         | Bond Future | 140       | 0                             | 0         | 0                               | 780.00        |
| 14/01/2025 | 2040 On 06-February-25 | 11.70  | Call         | Bond Future | 2116      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2040 On 06-February-25 | 11.70  | Put          | Bond Future | 320       | 0                             | 0         | 0                               | 780.00        |
| 14/01/2025 | 2040 On 06-February-25 | 12.20  | Put          | Bond Future | 32        | 0                             | 0         | 0                               | 780.00        |
| 14/01/2025 | 2040 On 06-February-25 | 11.00  | Put          | Bond Future | 2692      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2040 On 08-May-25      |        |              | Bond Future | 11.52     | 84.6635                       | 84.8616   | 84.6635                         | 9,570.00      |
| 14/01/2025 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 6790      | 7                             | 7         | 7                               | 0.00          |
| 14/01/2025 | 2040 On 08-May-25      | 12.75  | Call         | Bond Future | 7359      | 7                             | 7         | 7                               | 15,000.00     |
| 14/01/2025 | 2040 On 08-May-25      | 13.43  | Call         | Bond Future | 10593     | 10                            | 11        | 10                              | 7,500.00      |
| 14/01/2025 | 2040 On 08-May-25      | 13.50  | Call         | Bond Future | 10921     | 11                            | 11        | 11                              | 7,500.00      |
| 14/01/2025 | 2040 On 08-May-25      | 13.50  | Put          | Bond Future | 99        | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2040 On 08-May-25      | 13.43  | Put          | Bond Future | 115       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2040 On 08-May-25      | 12.75  | Put          | Bond Future | 356       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 428       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2040 On 07-August-25   |        |              | Bond Future | 11.64     | 81.8283                       | 82.0307   | 81.8283                         | 16.00         |
| 14/01/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 9556      | 9                             | 10        | 9                               | 0.00          |
| 14/01/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 548       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | 2040 On 06-November-25 |        |              | Bond Future | 11.76     | 83.4216                       | 83.6282   | 83.4216                         | 0.00          |
| 14/01/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 3831      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 3376      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2040 On 05-February-26 |        |              | Bond Future | 11.90     | 80.5085                       | 80.7194   | 80.5085                         | 0.00          |
| 14/01/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 3030      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 5431      | 6                             | 5         | 6                               | 0.00          |
| 14/01/2025 | 2044 On 06-February-25 |        |              | Bond Future | 11.50     | 78.8692                       | 79.1952   | 78.8692                         | 71,827.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future | 8737      | 8                             | 9         | 8                               | 0.00          |
| 14/01/2025 | 2044 On 06-February-25 | 13.75  | Call         | Bond Future | 12383     | 12                            | 12        | 12                              | 0.00          |
| 14/01/2025 | 2044 On 06-February-25 | 12.50  | Call         | Bond Future | 5942      | 6                             | 6         | 6                               | 422.00        |
| 14/01/2025 | 2044 On 06-February-25 | 12.00  | Call         | Bond Future | 3199      | 3                             | 3         | 3                               | 422.00        |
| 14/01/2025 | 2044 On 06-February-25 | 10.65  | Call         | Bond Future | 4         | 0                             | 0         | 0                               | 8,825.00      |
| 14/01/2025 | 2044 On 06-February-25 | 11.50  | Call         | Bond Future | 963       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | 2044 On 06-February-25 | 11.15  | Call         | Bond Future | 204       | 0                             | 0         | 0                               | 8,825.00      |
| 14/01/2025 | 2044 On 06-February-25 | 10.65  | Put          | Bond Future | 5720      | 6                             | 6         | 6                               | 0.00          |
| 14/01/2025 | 2044 On 06-February-25 | 11.50  | Put          | Bond Future | 981       | 1                             | 1         | 1                               | 8,825.00      |
| 14/01/2025 | 2044 On 06-February-25 | 11.15  | Put          | Bond Future | 2492      | 3                             | 2         | 3                               | 0.00          |
| 14/01/2025 | 2044 On 06-February-25 | 12.00  | Put          | Bond Future | 148       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2044 On 06-February-25 | 13.75  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 422.00        |
| 14/01/2025 | 2044 On 06-February-25 | 12.50  | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2044 On 08-May-25      |        |              | Bond Future | 11.61     | 80.4510                       | 80.7838   | 80.4510                         | 8,204.00      |
| 14/01/2025 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future | 6884      | 7                             | 7         | 7                               | 0.00          |
| 14/01/2025 | 2044 On 08-May-25      | 12.40  | Call         | Bond Future | 5379      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | 2044 On 08-May-25      | 11.65  | Call         | Bond Future | 2283      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2044 On 08-May-25      | 10.92  | Call         | Bond Future | 513       | 0                             | 1         | 0                               | 2,490.00      |
| 14/01/2025 | 2044 On 08-May-25      |        | Call         | Bond Future | 0.14      | 0.0001                        | 0.0001    | 0.0001                          | 0.00          |
| 14/01/2025 | 2044 On 08-May-25      |        | Put          | Bond Future | 19216.31  | 19.5491                       | 19.2163   | 19.5491                         | 0.00          |
| 14/01/2025 | 2044 On 08-May-25      | 11.65  | Put          | Bond Future | 2031      | 2                             | 2         | 2                               | 2,490.00      |
| 14/01/2025 | 2044 On 08-May-25      | 10.92  | Put          | Bond Future | 5010      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | 2044 On 08-May-25      | 12.40  | Put          | Bond Future | 689       | 1                             | 1         | 1                               | 2,490.00      |
| 14/01/2025 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future | 425       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2044 On 07-August-25   |        |              | Bond Future | 11.73     | 77.6577                       | 77.9974   | 77.6577                         | 0.00          |
| 14/01/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 9574      | 9                             | 10        | 9                               | 0.00          |
| 14/01/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 614       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | 2044 On 06-November-25 |        |              | Bond Future | 11.84     | 79.1697                       | 79.5163   | 79.1697                         | 0.00          |
| 14/01/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 3755      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 3527      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | 2044 On 05-February-26 |        |              | Bond Future | 11.97     | 76.3005                       | 76.6541   | 76.3005                         | 0.00          |
| 14/01/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 3148      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 5647      | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | 2046 On 06-February-25 |        |              | Bond Future        | 120.89    | 120.7267                      | 120.8921  | 120.7267                        | 20,045.00     |
| 14/01/2025 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future        | 6882      | 7                             | 7         | 7                               | 0.00          |
| 14/01/2025 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2046 On 08-May-25      |        |              | Bond Future        | 121.13    | 120.9646                      | 121.1338  | 120.9646                        | 0.00          |
| 14/01/2025 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future        | 836       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | 2046 On 07-August-25   |        |              | Bond Future        | 123.56    | 123.3888                      | 123.5618  | 123.3888                        | 0.00          |
| 14/01/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future        | 4872      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2046 On 06-November-25 |        |              | Bond Future        | 123.74    | 123.5679                      | 123.7448  | 123.5679                        | 0.00          |
| 14/01/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future        | 1665      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | 2046 On 05-February-26 |        |              | Bond Future        | 126.14    | 125.9631                      | 126.1439  | 125.9631                        | 0.00          |
| 14/01/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future        | 4494      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2050 On 06-February-25 |        |              | Bond Future        | 120.17    | 120.3895                      | 120.1735  | 120.3895                        | 16,824.00     |
| 14/01/2025 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 4574      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2050 On 08-May-25      |        |              | Bond Future        | 122.61    | 122.8342                      | 122.6141  | 122.8342                        | 0.00          |
| 14/01/2025 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future        | 1454      | 2                             | 1         | 2                               | 0.00          |
| 14/01/2025 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2050 On 07-August-25   |        |              | Bond Future        | 122.70    | 122.9284                      | 122.7044  | 122.9284                        | 0.00          |
| 14/01/2025 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 2814      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 125.13    | 125.3537                      | 125.1257  | 125.3537                        | 0.00          |
| 14/01/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 706       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 125.14    | 125.3728                      | 125.1407  | 125.3728                        | 0.00          |
| 14/01/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 2321      | 3                             | 2         | 3                               | 0.00          |
| 14/01/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | 8608 On 21-December-26 |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | AL37 On 06-February-25 |        |              | Index Future       | 1063.58   | 1062.6620                     | 1063.5820 | 1062.6620                       | 0.00          |
| 14/01/2025 | AL37 On 08-May-25      |        |              | Index Future       | 1084.93   | 1083.9830                     | 1084.9250 | 1083.9830                       | 0.00          |
| 14/01/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1106.43   | 1105.4630                     | 1106.4270 | 1105.4630                       | 0.00          |
| 14/01/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1128.03   | 1127.0420                     | 1128.0280 | 1127.0420                       | 0.00          |
| 14/01/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1149.68   | 1148.6740                     | 1149.6840 | 1148.6740                       | 0.00          |
| 14/01/2025 | AL7T On 06-February-25 |        |              | Index Future       | 1270.42   | 1267.6000                     | 1270.4210 | 1267.6000                       | 0.00          |
| 14/01/2025 | AL7T On 08-May-25      |        |              | Index Future       | 1295.92   | 1293.0330                     | 1295.9150 | 1293.0330                       | 0.00          |
| 14/01/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1321.60   | 1318.6550                     | 1321.5980 | 1318.6550                       | 0.00          |
| 14/01/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1347.40   | 1344.3960                     | 1347.4010 | 1344.3960                       | 0.00          |
| 14/01/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1373.27   | 1370.2000                     | 1373.2670 | 1370.2000                       | 0.00          |
| 14/01/2025 | ALBI On 06-February-25 |        |              | Index Future       | 1093.22   | 1090.6590                     | 1093.2180 | 1090.6590                       | 98.00         |
| 14/01/2025 | ALBI On 08-May-25      |        |              | Index Future       | 1115.16   | 1112.5430                     | 1115.1560 | 1112.5430                       | 0.00          |
| 14/01/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1137.26   | 1134.5880                     | 1137.2570 | 1134.5880                       | 0.00          |
| 14/01/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1159.46   | 1156.7360                     | 1159.4600 | 1156.7360                       | 0.00          |
| 14/01/2025 | ALBI On 05-February-26 |        |              | Index Future       | 1181.72   | 1178.9380                     | 1181.7190 | 1178.9380                       | 0.00          |
| 14/01/2025 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 14/01/2025 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C050 On 31-December-50 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 14/01/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 14/01/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | ES33 On 06-February-25  |        |              | Bond Future        | 11.38     | 81.9759                       | 82.1698   | 81.9759                         | 0.00          |
| 14/01/2025 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 8438      | 8                             | 8         | 8                               | 0.00          |
| 14/01/2025 | ES33 On 06-February-25  | 13.34  | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | ES33 On 08-May-25      |          |              | Bond Future | 11.51     | 79.8409                       | 80.0390   | 79.8409                         | 0.00          |
| 14/01/2025 | ES33 On 08-May-25      | 12.73    | Call         | Bond Future | 5267      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | ES33 On 08-May-25      | 12.73    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | ES33 On 07-August-25   |          |              | Bond Future | 11.66     | 81.4406                       | 81.6430   | 81.4406                         | 0.00          |
| 14/01/2025 | ES33 On 07-August-25   | 13.56    | Call         | Bond Future | 7838      | 8                             | 8         | 8                               | 0.00          |
| 14/01/2025 | ES33 On 07-August-25   | 13.56    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | ES33 On 06-November-25 |          |              | Bond Future | 11.82     | 79.2492                       | 79.4560   | 79.2492                         | 0.00          |
| 14/01/2025 | ES33 On 06-November-25 | 12.01    | Call         | Bond Future | 806       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | ES33 On 06-November-25 | 12.01    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | ES33 On 05-February-26 |          |              | Bond Future | 12.01     | 80.7827                       | 80.9938   | 80.7827                         | 0.00          |
| 14/01/2025 | ES33 On 05-February-26 | 11.49    | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | ES33 On 05-February-26 | 11.49    | Put          | Bond Future | 2202      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | ES42 On 06-February-25 |          |              | Bond Future | 11.85     | 77.8680                       | 78.1408   | 77.8680                         | 0.00          |
| 14/01/2025 | ES42 On 06-February-25 | 13.71    | Call         | Bond Future | 9747      | 9                             | 10        | 9                               | 0.00          |
| 14/01/2025 | ES42 On 06-February-25 | 13.71    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | ES42 On 08-May-25      |          |              | Bond Future | 11.97     | 75.1821                       | 75.4606   | 75.1821                         | 0.00          |
| 14/01/2025 | ES42 On 08-May-25      | 13.25    | Call         | Bond Future | 6830      | 7                             | 7         | 7                               | 0.00          |
| 14/01/2025 | ES42 On 08-May-25      | 13.25    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | ES42 On 07-August-25   |          |              | Bond Future | 12.09     | 76.6876                       | 76.9720   | 76.6876                         | 0.00          |
| 14/01/2025 | ES42 On 07-August-25   | 13.79    | Call         | Bond Future | 8700      | 8                             | 9         | 8                               | 0.00          |
| 14/01/2025 | ES42 On 07-August-25   | 13.79    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | ES42 On 06-November-25 |          |              | Bond Future | 12.23     | 73.9336                       | 74.2239   | 73.9336                         | 0.00          |
| 14/01/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future | 890       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | ES42 On 05-February-26 |          |              | Bond Future | 12.37     | 75.3621                       | 75.6583   | 75.3621                         | 0.00          |
| 14/01/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future | 2941      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | GOVI On 06-February-25 |          |              | GOVI        | 1076.64   | 1074.1500                     | 1076.6350 | 1074.1500                       | 653.00        |
| 14/01/2025 | GOVI On 06-February-25 | 972.00   | Call         | GOVI        | 1046350   | 102                           | 105       | 102                             | 0.00          |
| 14/01/2025 | GOVI On 06-February-25 | 972.00   | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | GOVI On 08-May-25      |          |              | GOVI        | 1098.24   | 1095.7020                     | 1098.2400 | 1095.7020                       | 0.00          |
| 14/01/2025 | GOVI On 08-May-25      | 1,022.00 | Call         | GOVI        | 762400    | 74                            | 76        | 74                              | 0.00          |
| 14/01/2025 | GOVI On 08-May-25      | 1,022.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | GOVI On 07-August-25   |          |              | GOVI        | 1120.01   | 1117.4130                     | 1120.0060 | 1117.4130                       | 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 |
|------------|-------------------------|----------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | GOVI On 07-August-25    | 1,011.00 | Call         | GOVI                   | 1090060   | 106                           | 109       | 106                             | 0.00          |
| 14/01/2025 | GOVI On 07-August-25    | 1,011.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | GOVI On 06-November-25  |          |              | GOVI                   | 1141.87   | 1139.2260                     | 1141.8730 | 1139.2260                       | 0.00          |
| 14/01/2025 | GOVI On 06-November-25  | 1,112.00 | Call         | GOVI                   | 298730    | 27                            | 30        | 27                              | 0.00          |
| 14/01/2025 | GOVI On 06-November-25  | 1,112.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | GOVI On 05-February-26  |          |              | GOVI                   | 1163.79   | 1161.0920                     | 1163.7940 | 1161.0920                       | 0.00          |
| 14/01/2025 | GOVI On 05-February-26  | 1,150.00 | Call         | GOVI                   | 137940    | 11                            | 14        | 11                              | 0.00          |
| 14/01/2025 | GOVI On 05-February-26  | 1,150.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | GVIX On 01-January-29   |          |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 14/01/2025 | IGOV On 06-February-25  |          |              | Index Future           | 373.04    | 374.0010                      | 373.0410  | 374.0010                        | 206.00        |
| 14/01/2025 | IGOV On 08-May-25       |          |              | Index Future           | 380.62    | 381.5980                      | 380.6190  | 381.5980                        | 680.00        |
| 14/01/2025 | IGOV On 07-August-25    |          |              | Index Future           | 388.25    | 389.2490                      | 388.2530  | 389.2490                        | 0.00          |
| 14/01/2025 | IGOV On 06-November-25  |          |              | Index Future           | 395.92    | 396.9360                      | 395.9210  | 396.9360                        | 0.00          |
| 14/01/2025 | IGOV On 05-February-26  |          |              | Index Future           | 403.61    | 404.6420                      | 403.6090  | 404.6420                        | 0.00          |
| 14/01/2025 | IS10 On 17-December-25  |          |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 14/01/2025 | IS10 On 16-March-26     |          |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 14/01/2025 | IS10 On 15-June-26      |          |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 14/01/2025 | IS10 On 21-September-26 |          |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 14/01/2025 | IS10 On 21-December-26  |          |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 14/01/2025 | IS10 On 15-March-27     |          |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 14/01/2025 | IS10 On 21-June-27      |          |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 14/01/2025 | IS10 On 20-September-27 |          |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 14/01/2025 | IS10 On 20-December-27  |          |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 14/01/2025 | IS10 On 22-March-28     |          |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 14/01/2025 | IS10 On 20-June-28      |          |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 14/01/2025 | IS10 On 19-September-28 |          |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 14/01/2025 | J186 On 21-December-26  |          |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 14/01/2025 | JBAF On 15-January-25   |          |              | Jibar Tradeable Future | 8.38      | 91.6230                       | 91.6230   | 91.6230                         | 0.00          |
| 14/01/2025 | JBAF On 19-March-25     |          |              | Jibar Tradeable Future | 8.37      | 91.6330                       | 91.6330   | 91.6330                         | 0.00          |
| 14/01/2025 | JBAF On 18-June-25      |          |              | Jibar Tradeable Future | 8.30      | 91.7050                       | 91.7050   | 91.7050                         | 0.00          |
| 14/01/2025 | JBAF On 17-September-25 |          |              | Jibar Tradeable Future | 8.34      | 91.6600                       | 91.6600   | 91.6600                         | 0.00          |
| 14/01/2025 | JBAF On 17-December-25  |          |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | JBAF On 18-March-26    |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 14/01/2025 | JBAF On 17-June-26     |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 14/01/2025 | R033 On 06-February-25 |        |              | Bond Future            | 10.23     | 102.3426                      | 102.4301  | 102.3426                        | 12,221.00     |
| 14/01/2025 | R033 On 06-February-25 | 10.33  | Call         | Bond Future            | 1173      | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R033 On 06-February-25 | 10.33  | Put          | Bond Future            | 614       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R033 On 08-May-25      |        |              | Bond Future            | 10.32     | 99.3468                       | 99.4363   | 99.3468                         | 0.00          |
| 14/01/2025 | R033 On 08-May-25      | 10.33  | Call         | Bond Future            | 1737      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R033 On 08-May-25      | 10.33  | Put          | Bond Future            | 1702      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R033 On 07-August-25   |        |              | Bond Future            | 10.43     | 101.3134                      | 101.4051  | 101.3134                        | 0.00          |
| 14/01/2025 | R033 On 07-August-25   | 10.33  | Call         | Bond Future            | 2057      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R033 On 07-August-25   | 10.33  | Put          | Bond Future            | 2575      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R033 On 06-November-25 |        |              | Bond Future            | 10.55     | 98.2422                       | 98.3361   | 98.2422                         | 0.00          |
| 14/01/2025 | R033 On 06-November-25 | 10.33  | Call         | Bond Future            | 2259      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R033 On 06-November-25 | 10.33  | Put          | Bond Future            | 3378      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R033 On 05-February-26 |        |              | Bond Future            | 10.70     | 100.1210                      | 100.2170  | 100.1210                        | 0.00          |
| 14/01/2025 | R033 On 05-February-26 | 10.49  | Call         | Bond Future            | 2723      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R033 On 05-February-26 | 10.49  | Put          | Bond Future            | 3716      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | R035 On 06-February-25 |        |              | Bond Future            | 10.68     | 92.7447                       | 93.0628   | 92.7447                         | 91,602.00     |
| 14/01/2025 | R035 On 06-February-25 | 12.41  | Call         | Bond Future            | 9042      | 9                             | 9         | 9                               | 0.00          |
| 14/01/2025 | R035 On 06-February-25 | 11.10  | Call         | Bond Future            | 2494      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R035 On 06-February-25 | 10.10  | Call         | Bond Future            | 37        | 0                             | 0         | 0                               | 15,000.00     |
| 14/01/2025 | R035 On 06-February-25 | 10.26  | Call         | Bond Future            | 114       | 0                             | 0         | 0                               | 100.00        |
| 14/01/2025 | R035 On 06-February-25 | 11.30  | Call         | Bond Future            | 3466      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R035 On 06-February-25 | 10.65  | Call         | Bond Future            | 762       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R035 On 06-February-25 | 10.34  | Call         | Bond Future            | 184       | 0                             | 0         | 0                               | 1,000.00      |
| 14/01/2025 | R035 On 06-February-25 | 10.26  | Put          | Bond Future            | 2503      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R035 On 06-February-25 | 10.65  | Put          | Bond Future            | 919       | 1                             | 1         | 1                               | 1,100.00      |
| 14/01/2025 | R035 On 06-February-25 | 10.34  | Put          | Bond Future            | 2110      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R035 On 06-February-25 | 11.30  | Put          | Bond Future            | 66        | 0                             | 0         | 0                               | 1,100.00      |
| 14/01/2025 | R035 On 06-February-25 | 10.10  | Put          | Bond Future            | 3363      | 4                             | 3         | 4                               | 0.00          |
| 14/01/2025 | R035 On 06-February-25 | 11.10  | Put          | Bond Future            | 167       | 0                             | 0         | 0                               | 7,500.00      |
| 14/01/2025 | R035 On 06-February-25 | 12.41  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R035 On 08-May-25      |        |              | Bond Future            | 10.78     | 90.0950                       | 90.4197   | 90.0950                         | 18,874.00     |
| 14/01/2025 | R035 On 08-May-25      | 11.78  | Call         | Bond Future            | 5726      | 5                             | 6         | 5                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | R035 On 08-May-25      | 13.35  | Call         | Bond Future | 12760     | 12                            | 13        | 12                              | 0.00          |
| 14/01/2025 | R035 On 08-May-25      | 12.70  | Call         | Bond Future | 9861      | 10                            | 10        | 10                              | 0.00          |
| 14/01/2025 | R035 On 08-May-25      | 11.46  | Call         | Bond Future | 4365      | 4                             | 4         | 4                               | 400.00        |
| 14/01/2025 | R035 On 08-May-25      | 10.44  | Call         | Bond Future | 1047      | 1                             | 1         | 1                               | 150.00        |
| 14/01/2025 | R035 On 08-May-25      | 10.95  | Call         | Bond Future | 2448      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R035 On 08-May-25      | 11.70  | Call         | Bond Future | 5378      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | R035 On 08-May-25      | 11.70  | Put          | Bond Future | 492       | 1                             | 0         | 1                               | 150.00        |
| 14/01/2025 | R035 On 08-May-25      | 10.95  | Put          | Bond Future | 1501      | 2                             | 2         | 2                               | 150.00        |
| 14/01/2025 | R035 On 08-May-25      | 10.44  | Put          | Bond Future | 2924      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R035 On 08-May-25      | 12.70  | Put          | Bond Future | 88        | 0                             | 0         | 0                               | 400.00        |
| 14/01/2025 | R035 On 08-May-25      | 11.46  | Put          | Bond Future | 713       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R035 On 08-May-25      | 13.35  | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 400.00        |
| 14/01/2025 | R035 On 08-May-25      | 11.78  | Put          | Bond Future | 433       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R035 On 07-August-25   |        |              | Bond Future | 10.89     | 91.8789                       | 92.2104   | 91.8789                         | 0.00          |
| 14/01/2025 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 9243      | 9                             | 9         | 9                               | 0.00          |
| 14/01/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 405       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R035 On 06-November-25 |        |              | Bond Future | 11.01     | 89.1624                       | 89.5007   | 89.1624                         | 0.00          |
| 14/01/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 3690      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 2959      | 3                             | 3         | 3                               | 250.00        |
| 14/01/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 6245      | 6                             | 6         | 6                               | 0.00          |
| 14/01/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 4490      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 2220      | 2                             | 2         | 2                               | 250.00        |
| 14/01/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 3275      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 1489      | 2                             | 1         | 2                               | 250.00        |
| 14/01/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 2701      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R035 On 05-February-26 |        |              | Bond Future | 11.15     | 90.8687                       | 91.2138   | 90.8687                         | 0.00          |
| 14/01/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 2684      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 4565      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | R038 On 06-February-25 |        |              | Bond Future | 11.19     | 101.4190                      | 101.8320  | 101.4190                        | 8,871.00      |
| 14/01/2025 | R038 On 06-February-25 | 11.24  | Call         | Bond Future | 1194      | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R038 On 06-February-25 | 11.24  | Put          | Bond Future | 861       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R038 On 08-May-25      |        |              | Bond Future | 11.30     | 97.9630                       | 98.3845   | 97.9630                         | 2,395.00      |
| 14/01/2025 | R038 On 08-May-25      | 11.24  | Call         | Bond Future | 2089      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R038 On 08-May-25      | 11.24  | Put          | Bond Future | 2502      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | R038 On 07-August-25   |        |              | Bond Future | 11.42     | 99.9021                       | 100.3323  | 99.9021                         | 0.00          |
| 14/01/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 2480      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 3668      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | R038 On 06-November-25 |        |              | Bond Future | 11.56     | 96.3617                       | 96.8007   | 96.3617                         | 0.00          |
| 14/01/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 2845      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 2141      | 2                             | 2         | 2                               | 1,770.00      |
| 14/01/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 6825      | 7                             | 7         | 7                               | 0.00          |
| 14/01/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 2131      | 2                             | 2         | 2                               | 1,770.00      |
| 14/01/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 5867      | 6                             | 6         | 6                               | 0.00          |
| 14/01/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 4864      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | R038 On 05-February-26 |        |              | Bond Future | 11.70     | 98.2038                       | 98.6516   | 98.2038                         | 0.00          |
| 14/01/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 3666      | 3                             | 4         | 3                               | 0.00          |
| 14/01/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 5300      | 6                             | 5         | 6                               | 0.00          |
| 14/01/2025 | R053 On 06-February-25 |        |              | Bond Future | 11.44     | 105.3008                      | 105.7790  | 105.3008                        | 2,213.00      |
| 14/01/2025 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 11400     | 11                            | 11        | 11                              | 0.00          |
| 14/01/2025 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R053 On 08-May-25      |        |              | Bond Future | 11.54     | 101.5453                      | 102.0333  | 101.5453                        | 0.00          |
| 14/01/2025 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 9042      | 9                             | 9         | 9                               | 0.00          |
| 14/01/2025 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 576       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R053 On 07-August-25   |        |              | Bond Future | 11.65     | 103.5552                      | 104.0533  | 103.5552                        | 0.00          |
| 14/01/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 12128     | 12                            | 12        | 12                              | 0.00          |
| 14/01/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 909       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R053 On 06-November-25 |        |              | Bond Future | 11.76     | 99.7075                       | 100.2157  | 99.7075                         | 0.00          |
| 14/01/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 4871      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 4869      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | R053 On 05-February-26 |        |              | Bond Future | 11.88     | 101.6133                      | 102.1316  | 101.6133                        | 0.00          |
| 14/01/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 3994      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 7196      | 8                             | 7         | 8                               | 0.00          |
| 14/01/2025 | R186 On 06-February-25 |        |              | Bond Future | 8.40      | 104.9652                      | 105.0290  | 104.9652                        | 178,879.00    |
| 14/01/2025 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 1091      | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R186 On 08-May-25      |        |              | Bond Future | 8.44      | 107.0707                      | 107.1361  | 107.0707                        | 19,834.00     |
| 14/01/2025 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 371       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 333       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | R186 On 07-August-25   |        |              | Bond Future | 8.53      | 103.8810                      | 103.9480  | 103.8810                        | 0.00          |
| 14/01/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 1589      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1094      | 1                             | 1         | 1                               | 1,983.00      |
| 14/01/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2243      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 70        | 0                             | 0         | 0                               | 1,983.00      |
| 14/01/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 213       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 128       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R186 On 06-November-25 |        |              | Bond Future | 8.68      | 105.9051                      | 105.9738  | 105.9051                        | 447.00        |
| 14/01/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 195       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 772       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.96      | 102.6242                      | 102.6946  | 102.6242                        | 0.00          |
| 14/01/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 242       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 680       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R202 On 06-February-25 |        |              | Bond Future | 267.38    | 269.6114                      | 267.3839  | 269.6114                        | 971.00        |
| 14/01/2025 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 594       | 3                             | 1         | 3                               | 0.00          |
| 14/01/2025 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R202 On 08-May-25      |        |              | Bond Future | 272.81    | 275.0861                      | 272.8141  | 275.0861                        | 269.00        |
| 14/01/2025 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 504       | 3                             | 1         | 3                               | 0.00          |
| 14/01/2025 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R202 On 07-August-25   |        |              | Bond Future | 273.05    | 275.3650                      | 273.0481  | 275.3650                        | 0.00          |
| 14/01/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 1448      | 4                             | 1         | 4                               | 0.00          |
| 14/01/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R202 On 06-November-25 |        |              | Bond Future | 278.44    | 280.7981                      | 278.4365  | 280.7981                        | 0.00          |
| 14/01/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 2796      | 5                             | 3         | 5                               | 0.00          |
| 14/01/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R202 On 05-February-26 |        |              | Bond Future | 278.50    | 280.9091                      | 278.5021  | 280.9091                        | 0.00          |
| 14/01/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 682       | 3                             | 1         | 3                               | 0.00          |
| 14/01/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R209 On 06-February-25 |        |              | Bond Future | 10.91     | 72.4751                       | 72.6831   | 72.4751                         | 14,668.00     |
| 14/01/2025 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 7175      | 7                             | 7         | 7                               | 0.00          |
| 14/01/2025 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R209 On 08-May-25      |        |              | Bond Future | 11.00     | 70.7741                       | 70.9866   | 70.7741                         | 6,367.00      |
| 14/01/2025 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 4679      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 472       | 1                             | 0         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | R209 On 07-August-25   |        |              | Bond Future | 11.11     | 72.1753                       | 72.3922   | 72.1753                         | 0.00          |
| 14/01/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 7570      | 7                             | 8         | 7                               | 0.00          |
| 14/01/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 456       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R209 On 06-November-25 |        |              | Bond Future | 11.22     | 70.4286                       | 70.6499   | 70.4286                         | 0.00          |
| 14/01/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 2993      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 2772      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R209 On 05-February-26 |        |              | Bond Future | 11.35     | 71.7759                       | 72.0018   | 71.7759                         | 0.00          |
| 14/01/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 2388      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 4398      | 5                             | 4         | 5                               | 0.00          |
| 14/01/2025 | R210 On 06-February-25 |        |              | Bond Future | 243.45    | 243.4074                      | 243.4501  | 243.4074                        | 991.00        |
| 14/01/2025 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 3840      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R210 On 08-May-25      |        |              | Bond Future | 245.04    | 244.9946                      | 245.0389  | 244.9946                        | 300.00        |
| 14/01/2025 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 2991      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R210 On 07-August-25   |        |              | Bond Future | 249.95    | 249.9048                      | 249.9507  | 249.9048                        | 0.00          |
| 14/01/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 1511      | 1                             | 2         | 1                               | 0.00          |
| 14/01/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R210 On 06-November-25 |        |              | Bond Future | 251.46    | 251.4171                      | 251.4650  | 251.4171                        | 0.00          |
| 14/01/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 675       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R210 On 05-February-26 |        |              | Bond Future | 256.34    | 256.2917                      | 256.3414  | 256.2917                        | 0.00          |
| 14/01/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 3241      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R213 On 06-February-25 |        |              | Bond Future | 9.69      | 90.9679                       | 91.0560   | 90.9679                         | 100,715.00    |
| 14/01/2025 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 6561      | 6                             | 7         | 6                               | 0.00          |
| 14/01/2025 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R213 On 08-May-25      |        |              | Bond Future | 9.77      | 89.2353                       | 89.3254   | 89.2353                         | 0.00          |
| 14/01/2025 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 3339      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 403       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R213 On 07-August-25   |        |              | Bond Future | 9.87      | 91.0024                       | 91.0946   | 91.0024                         | 0.00          |
| 14/01/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 6840      | 7                             | 7         | 7                               | 0.00          |
| 14/01/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 213       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R213 On 06-November-25 |        |              | Bond Future | 9.98      | 89.2215                       | 89.3158   | 89.2215                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 2155      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 1909      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R213 On 05-February-26 |        |              | Bond Future | 10.12     | 90.9298                       | 91.0263   | 90.9298                         | 0.00          |
| 14/01/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 1793      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 2637      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R214 On 06-February-25 |        |              | Bond Future | 11.30     | 67.5628                       | 67.7563   | 67.5628                         | 18,350.00     |
| 14/01/2025 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 6917      | 7                             | 7         | 7                               | 0.00          |
| 14/01/2025 | R214 On 06-February-25 | 13.63  | Call         | Bond Future | 10827     | 11                            | 11        | 11                              | 0.00          |
| 14/01/2025 | R214 On 06-February-25 | 12.25  | Call         | Bond Future | 4806      | 5                             | 5         | 5                               | 521.00        |
| 14/01/2025 | R214 On 06-February-25 | 11.75  | Call         | Bond Future | 2496      | 2                             | 2         | 2                               | 521.00        |
| 14/01/2025 | R214 On 06-February-25 | 11.75  | Put          | Bond Future | 147       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R214 On 06-February-25 | 13.63  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 521.00        |
| 14/01/2025 | R214 On 06-February-25 | 12.25  | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R214 On 08-May-25      |        |              | Bond Future | 11.39     | 65.6148                       | 65.8124   | 65.6148                         | 3,232.00      |
| 14/01/2025 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 5396      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 398       | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R214 On 07-August-25   |        |              | Bond Future | 11.49     | 66.9140                       | 67.1158   | 66.9140                         | 0.00          |
| 14/01/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 7589      | 7                             | 8         | 7                               | 0.00          |
| 14/01/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 560       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R214 On 06-November-25 |        |              | Bond Future | 11.60     | 64.9171                       | 65.1231   | 64.9171                         | 0.00          |
| 14/01/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 3120      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 2929      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R214 On 05-February-26 |        |              | Bond Future | 11.73     | 66.1593                       | 66.3695   | 66.1593                         | 0.00          |
| 14/01/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 2479      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 4885      | 5                             | 5         | 5                               | 0.00          |
| 14/01/2025 | R248 On 06-February-25 |        |              | Bond Future | 11.46     | 81.7979                       | 82.1349   | 81.7979                         | 261,827.00    |
| 14/01/2025 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 7522      | 7                             | 8         | 7                               | 0.00          |
| 14/01/2025 | R248 On 06-February-25 | 10.30  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 660.00        |
| 14/01/2025 | R248 On 06-February-25 | 11.00  | Call         | Bond Future | 106       | 0                             | 0         | 0                               | 660.00        |
| 14/01/2025 | R248 On 06-February-25 | 11.70  | Call         | Bond Future | 1987      | 2                             | 2         | 2                               | 0.00          |
| 14/01/2025 | R248 On 06-February-25 | 11.70  | Put          | Bond Future | 427       | 1                             | 0         | 1                               | 660.00        |
| 14/01/2025 | R248 On 06-February-25 | 11.00  | Put          | Bond Future | 3205      | 4                             | 3         | 4                               | 0.00          |
| 14/01/2025 | R248 On 06-February-25 | 10.30  | Put          | Bond Future | 8258      | 9                             | 8         | 9                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2025 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2025 | R248 On 08-May-25      |        |              | Bond Future | 11.55     | 78.9921                       | 79.3360   | 78.9921                         | 209,066.00    |
| 14/01/2025 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 6753      | 6                             | 7         | 6                               | 0.00          |
| 14/01/2025 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 474       | 1                             | 0         | 1                               | 0.00          |
| 14/01/2025 | R248 On 07-August-25   |        |              | Bond Future | 11.66     | 80.5561                       | 80.9072   | 80.5561                         | 0.00          |
| 14/01/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 9543      | 9                             | 10        | 9                               | 0.00          |
| 14/01/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 670       | 1                             | 1         | 1                               | 0.00          |
| 14/01/2025 | R248 On 06-November-25 |        |              | Bond Future | 11.77     | 77.6822                       | 78.0404   | 77.6822                         | 0.00          |
| 14/01/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 3678      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 3880      | 4                             | 4         | 4                               | 0.00          |
| 14/01/2025 | R248 On 05-February-26 |        |              | Bond Future | 11.90     | 79.1682                       | 79.5335   | 79.1682                         | 0.00          |
| 14/01/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 3066      | 3                             | 3         | 3                               | 0.00          |
| 14/01/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 5840      | 6                             | 6         | 6                               | 0.00          |
| 14/01/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/01/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |