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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 20/01/2025 TO: 20/01/2025**

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | 2029 On 06-February-25 |        |              | Bond Future        | 134.19    | 134.3136                      | 134.1922  | 134.3136                        | 8,799.00      |
| 20/01/2025 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 1792      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2029 On 08-May-25      |        |              | Bond Future        | 135.51    | 135.6307                      | 135.5071  | 135.6307                        | 728.00        |
| 20/01/2025 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future        | 2343      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2029 On 07-August-25   |        |              | Bond Future        | 138.21    | 138.3397                      | 138.2141  | 138.3397                        | 0.00          |
| 20/01/2025 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future        | 804       | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2029 On 06-November-25 |        |              | Bond Future        | 139.50    | 139.6291                      | 139.5017  | 139.6291                        | 68.00         |
| 20/01/2025 | 2029 On 06-November-25 | 139.79 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2029 On 06-November-25 | 139.79 | Put          | Bond Future        | 288       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | 2029 On 05-February-26 |        |              | Bond Future | 142.21    | 142.3344                      | 142.2050  | 142.3344                        | 0.00          |
| 20/01/2025 | 2029 On 05-February-26 | 140.11 | Call         | Bond Future | 2095      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2029 On 05-February-26 | 140.11 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2030 On 06-February-25 |        |              | Bond Future | 9.17      | 95.3850                       | 95.6380   | 95.3850                         | 159,288.00    |
| 20/01/2025 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 5532      | 5                             | 6         | 5                               | 0.00          |
| 20/01/2025 | 2030 On 06-February-25 | 9.18   | Call         | Bond Future | 480       | 0                             | 0         | 0                               | 800.00        |
| 20/01/2025 | 2030 On 06-February-25 | 9.69   | Call         | Bond Future | 1972      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2030 On 06-February-25 | 8.68   | Call         | Bond Future | 24        | 0                             | 0         | 0                               | 800.00        |
| 20/01/2025 | 2030 On 06-February-25 | 9.18   | Put          | Bond Future | 455       | 1                             | 0         | 1                               | 0.00          |
| 20/01/2025 | 2030 On 06-February-25 | 9.69   | Put          | Bond Future | 29        | 0                             | 0         | 0                               | 800.00        |
| 20/01/2025 | 2030 On 06-February-25 | 8.68   | Put          | Bond Future | 1926      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2030 On 08-May-25      |        |              | Bond Future | 9.25      | 97.2971                       | 97.5553   | 97.2971                         | 34,769.00     |
| 20/01/2025 | 2030 On 08-May-25      | 9.93   | Call         | Bond Future | 2812      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2030 On 08-May-25      | 9.22   | Call         | Bond Future | 1089      | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2030 On 08-May-25      | 9.54   | Call         | Bond Future | 1772      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2030 On 08-May-25      | 8.72   | Call         | Bond Future | 410       | 0                             | 0         | 0                               | 300.00        |
| 20/01/2025 | 2030 On 08-May-25      | 8.68   | Call         | Bond Future | 376       | 0                             | 0         | 0                               | 800.00        |
| 20/01/2025 | 2030 On 08-May-25      | 9.18   | Call         | Bond Future | 1018      | 1                             | 1         | 1                               | 800.00        |
| 20/01/2025 | 2030 On 08-May-25      | 9.99   | Call         | Bond Future | 2986      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2030 On 08-May-25      | 9.45   | Call         | Bond Future | 1562      | 1                             | 2         | 1                               | 680.00        |
| 20/01/2025 | 2030 On 08-May-25      | 8.95   | Call         | Bond Future | 664       | 1                             | 1         | 1                               | 1,320.00      |
| 20/01/2025 | 2030 On 08-May-25      | 11.86  | Call         | Bond Future | 8982      | 9                             | 9         | 9                               | 0.00          |
| 20/01/2025 | 2030 On 08-May-25      | 10.31  | Call         | Bond Future | 3961      | 4                             | 4         | 4                               | 1,640.00      |
| 20/01/2025 | 2030 On 08-May-25      | 12.28  | Call         | Bond Future | 10322     | 10                            | 10        | 10                              | 0.00          |
| 20/01/2025 | 2030 On 08-May-25      | 10.69  | Call         | Bond Future | 5178      | 5                             | 5         | 5                               | 2,280.00      |
| 20/01/2025 | 2030 On 08-May-25      | 12.28  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 2,280.00      |
| 20/01/2025 | 2030 On 08-May-25      | 10.69  | Put          | Bond Future | 82        | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2030 On 08-May-25      | 11.86  | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 1,640.00      |
| 20/01/2025 | 2030 On 08-May-25      | 10.31  | Put          | Bond Future | 173       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2030 On 08-May-25      | 9.45   | Put          | Bond Future | 819       | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | 2030 On 08-May-25      | 8.95   | Put          | Bond Future | 1749      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2030 On 08-May-25      | 9.99   | Put          | Bond Future | 317       | 0                             | 0         | 0                               | 800.00        |
| 20/01/2025 | 2030 On 08-May-25      | 9.18   | Put          | Bond Future | 1257      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | 2030 On 08-May-25      | 8.68   | Put          | Bond Future | 2467      | 3                             | 2         | 3                               | 0.00          |
| 20/01/2025 | 2030 On 08-May-25      | 9.22   | Put          | Bond Future | 1182      | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | 2030 On 08-May-25      | 9.54   | Put          | Bond Future | 704       | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2030 On 08-May-25      | 8.72   | Put          | Bond Future | 2351      | 3                             | 2         | 3                               | 0.00          |
| 20/01/2025 | 2030 On 08-May-25      | 9.93   | Put          | Bond Future | 354       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2030 On 07-August-25   |        |              | Bond Future | 9.33      | 95.2070                       | 95.4706   | 95.2070                         | 16.00         |
| 20/01/2025 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 6102      | 6                             | 6         | 6                               | 0.00          |
| 20/01/2025 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 9145      | 9                             | 9         | 9                               | 0.00          |
| 20/01/2025 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 4244      | 4                             | 4         | 4                               | 1,054.00      |
| 20/01/2025 | 2030 On 07-August-25   | 8.72   | Call         | Bond Future | 587       | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2030 On 07-August-25   | 9.22   | Call         | Bond Future | 1235      | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2030 On 07-August-25   | 9.81   | Call         | Bond Future | 2456      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2030 On 07-August-25   | 9.81   | Put          | Bond Future | 818       | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2030 On 07-August-25   | 9.22   | Put          | Bond Future | 1634      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2030 On 07-August-25   | 8.72   | Put          | Bond Future | 2754      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 1,054.00      |
| 20/01/2025 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 357       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 162       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2030 On 06-November-25 |        |              | Bond Future | 9.43      | 97.0582                       | 97.3273   | 97.0582                         | 0.00          |
| 20/01/2025 | 2030 On 06-November-25 | 9.54   | Call         | Bond Future | 1904      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2030 On 06-November-25 | 9.22   | Call         | Bond Future | 1342      | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2030 On 06-November-25 | 10.08  | Call         | Bond Future | 3073      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2030 On 06-November-25 | 8.72   | Call         | Bond Future | 702       | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2030 On 06-November-25 | 9.22   | Put          | Bond Future | 2044      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2030 On 06-November-25 | 10.08  | Put          | Bond Future | 951       | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2030 On 06-November-25 | 8.72   | Put          | Bond Future | 3096      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2030 On 06-November-25 | 9.54   | Put          | Bond Future | 1544      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2030 On 05-February-26 |        |              | Bond Future | 9.55      | 94.9068                       | 95.1815   | 94.9068                         | 0.00          |
| 20/01/2025 | 2030 On 05-February-26 | 9.49   | Call         | Bond Future | 1780      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2030 On 05-February-26 | 9.49   | Put          | Bond Future | 1977      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2032 On 06-February-25 |        |              | Bond Future | 9.86      | 94.5554                       | 94.9209   | 94.5554                         | 105,637.00    |
| 20/01/2025 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 8373      | 8                             | 8         | 8                               | 0.00          |
| 20/01/2025 | 2032 On 06-February-25 | 9.92   | Call         | Bond Future | 749       | 1                             | 1         | 1                               | 800.00        |
| 20/01/2025 | 2032 On 06-February-25 | 10.61  | Call         | Bond Future | 3525      | 3                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | 2032 On 06-February-25 | 9.42   | Call         | Bond Future | 16        | 0                             | 0         | 0                               | 800.00        |
| 20/01/2025 | 2032 On 06-February-25 | 9.92   | Put          | Bond Future | 451       | 1                             | 0         | 1                               | 0.00          |
| 20/01/2025 | 2032 On 06-February-25 | 9.42   | Put          | Bond Future | 2135      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2032 On 06-February-25 | 10.61  | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 800.00        |
| 20/01/2025 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2032 On 08-May-25      |        |              | Bond Future | 9.94      | 92.2868                       | 92.6598   | 92.2868                         | 65,211.00     |
| 20/01/2025 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 4662      | 4                             | 5         | 4                               | 0.00          |
| 20/01/2025 | 2032 On 08-May-25      | 9.40   | Call         | Bond Future | 530       | 0                             | 1         | 0                               | 300.00        |
| 20/01/2025 | 2032 On 08-May-25      | 9.90   | Call         | Bond Future | 1404      | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2032 On 08-May-25      | 10.28  | Call         | Bond Future | 2444      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2032 On 08-May-25      | 9.92   | Call         | Bond Future | 1451      | 1                             | 1         | 1                               | 800.00        |
| 20/01/2025 | 2032 On 08-May-25      | 10.97  | Call         | Bond Future | 4892      | 5                             | 5         | 5                               | 0.00          |
| 20/01/2025 | 2032 On 08-May-25      | 9.42   | Call         | Bond Future | 554       | 0                             | 1         | 0                               | 800.00        |
| 20/01/2025 | 2032 On 08-May-25      | 9.92   | Put          | Bond Future | 1554      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2032 On 08-May-25      | 10.97  | Put          | Bond Future | 276       | 0                             | 0         | 0                               | 800.00        |
| 20/01/2025 | 2032 On 08-May-25      | 9.42   | Put          | Bond Future | 3018      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2032 On 08-May-25      | 10.28  | Put          | Bond Future | 893       | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2032 On 08-May-25      | 9.90   | Put          | Bond Future | 1600      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2032 On 08-May-25      | 9.40   | Put          | Bond Future | 3090      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 307       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2032 On 07-August-25   |        |              | Bond Future | 10.04     | 94.1073                       | 94.4881   | 94.1073                         | 0.00          |
| 20/01/2025 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 8578      | 8                             | 9         | 8                               | 0.00          |
| 20/01/2025 | 2032 On 07-August-25   | 9.90   | Call         | Bond Future | 1698      | 2                             | 2         | 2                               | 300.00        |
| 20/01/2025 | 2032 On 07-August-25   | 10.59  | Call         | Bond Future | 3554      | 3                             | 4         | 3                               | 0.00          |
| 20/01/2025 | 2032 On 07-August-25   | 9.40   | Call         | Bond Future | 824       | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2032 On 07-August-25   | 9.90   | Put          | Bond Future | 2324      | 3                             | 2         | 3                               | 0.00          |
| 20/01/2025 | 2032 On 07-August-25   | 10.59  | Put          | Bond Future | 1113      | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2032 On 07-August-25   | 9.40   | Put          | Bond Future | 3756      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 221       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2032 On 06-November-25 |        |              | Bond Future | 10.15     | 91.7754                       | 92.1639   | 91.7754                         | 0.00          |
| 20/01/2025 | 2032 On 06-November-25 | 10.42  | Call         | Bond Future | 3054      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2032 On 06-November-25 | 9.40   | Call         | Bond Future | 1007      | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2032 On 06-November-25 | 9.90   | Call         | Bond Future | 1834      | 2                             | 2         | 2                               | 300.00        |
| 20/01/2025 | 2032 On 06-November-25 | 10.89  | Call         | Bond Future | 4407      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | 2032 On 06-November-25 | 10.89  | Put          | Bond Future | 1252      | 1                             | 1         | 1                               | 300.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | 2032 On 06-November-25 | 9.90   | Put          | Bond Future | 2931      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2032 On 06-November-25 | 9.40   | Put          | Bond Future | 4349      | 5                             | 4         | 5                               | 0.00          |
| 20/01/2025 | 2032 On 06-November-25 | 10.42  | Put          | Bond Future | 1886      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2032 On 05-February-26 |        |              | Bond Future | 10.28     | 93.5296                       | 93.9259   | 93.5296                         | 0.00          |
| 20/01/2025 | 2032 On 05-February-26 | 10.16  | Call         | Bond Future | 2538      | 2                             | 3         | 2                               | 0.00          |
| 20/01/2025 | 2032 On 05-February-26 | 10.16  | Put          | Bond Future | 3043      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2033 On 06-February-25 |        |              | Bond Future | 128.47    | 128.4894                      | 128.4746  | 128.4894                        | 6,217.00      |
| 20/01/2025 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 3535      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2033 On 08-May-25      |        |              | Bond Future | 129.57    | 129.5891                      | 129.5743  | 129.5891                        | 5,288.00      |
| 20/01/2025 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 1046      | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | 2033 On 07-August-25   |        |              | Bond Future | 132.16    | 132.1776                      | 132.1630  | 132.1776                        | 0.00          |
| 20/01/2025 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 3513      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2033 On 06-November-25 |        |              | Bond Future | 133.23    | 133.2456                      | 133.2314  | 133.2456                        | 0.00          |
| 20/01/2025 | 2033 On 06-November-25 | 133.14 | Call         | Bond Future | 91        | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2033 On 06-November-25 | 133.14 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2033 On 05-February-26 |        |              | Bond Future | 135.81    | 135.8275                      | 135.8133  | 135.8275                        | 0.00          |
| 20/01/2025 | 2033 On 05-February-26 | 132.88 | Call         | Bond Future | 2933      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2033 On 05-February-26 | 132.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2037 On 06-February-25 |        |              | Bond Future | 10.92     | 83.8514                       | 84.2971   | 83.8514                         | 155,242.00    |
| 20/01/2025 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 9836      | 9                             | 10        | 9                               | 0.00          |
| 20/01/2025 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2037 On 08-May-25      |        |              | Bond Future | 11.02     | 85.5324                       | 85.9871   | 85.5324                         | 18,628.00     |
| 20/01/2025 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 6931      | 7                             | 7         | 7                               | 0.00          |
| 20/01/2025 | 2037 On 08-May-25      | 10.50  | Call         | Bond Future | 691       | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2037 On 08-May-25      | 11.00  | Call         | Bond Future | 1861      | 2                             | 2         | 2                               | 300.00        |
| 20/01/2025 | 2037 On 08-May-25      | 11.46  | Call         | Bond Future | 3479      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2037 On 08-May-25      | 13.35  | Call         | Bond Future | 12003     | 12                            | 12        | 12                              | 7,500.00      |
| 20/01/2025 | 2037 On 08-May-25      | 12.55  | Call         | Bond Future | 8325      | 8                             | 8         | 8                               | 15,000.00     |
| 20/01/2025 | 2037 On 08-May-25      | 13.30  | Call         | Bond Future | 11778     | 11                            | 12        | 11                              | 7,500.00      |
| 20/01/2025 | 2037 On 08-May-25      | 13.30  | Put          | Bond Future | 43        | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2037 On 08-May-25      | 12.55  | Put          | Bond Future | 181       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | 2037 On 08-May-25      | 13.35  | Put          | Bond Future | 38        | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2037 On 08-May-25      | 11.46  | Put          | Bond Future | 1027      | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2037 On 08-May-25      | 11.00  | Put          | Bond Future | 1994      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2037 On 08-May-25      | 10.50  | Put          | Bond Future | 3766      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 296       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2037 On 07-August-25   |        |              | Bond Future | 11.14     | 82.9593                       | 83.4233   | 82.9593                         | 15.00         |
| 20/01/2025 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 10013     | 10                            | 10        | 10                              | 0.00          |
| 20/01/2025 | 2037 On 07-August-25   | 12.17  | Call         | Bond Future | 6419      | 6                             | 6         | 6                               | 0.00          |
| 20/01/2025 | 2037 On 07-August-25   | 11.42  | Call         | Bond Future | 3521      | 3                             | 4         | 3                               | 0.00          |
| 20/01/2025 | 2037 On 07-August-25   | 10.64  | Call         | Bond Future | 1337      | 1                             | 1         | 1                               | 200.00        |
| 20/01/2025 | 2037 On 07-August-25   | 10.55  | Call         | Bond Future | 1163      | 1                             | 1         | 1                               | 2,341.00      |
| 20/01/2025 | 2037 On 07-August-25   | 11.82  | Call         | Bond Future | 5004      | 5                             | 5         | 5                               | 0.00          |
| 20/01/2025 | 2037 On 07-August-25   | 11.07  | Call         | Bond Future | 2404      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2037 On 07-August-25   | 10.34  | Call         | Bond Future | 814       | 1                             | 1         | 1                               | 2,541.00      |
| 20/01/2025 | 2037 On 07-August-25   | 11.00  | Call         | Bond Future | 2205      | 2                             | 2         | 2                               | 300.00        |
| 20/01/2025 | 2037 On 07-August-25   | 11.83  | Call         | Bond Future | 5044      | 5                             | 5         | 5                               | 0.00          |
| 20/01/2025 | 2037 On 07-August-25   | 10.50  | Call         | Bond Future | 1073      | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2037 On 07-August-25   | 11.00  | Put          | Bond Future | 2981      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2037 On 07-August-25   | 11.83  | Put          | Bond Future | 1276      | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2037 On 07-August-25   | 10.50  | Put          | Bond Future | 4763      | 5                             | 5         | 5                               | 0.00          |
| 20/01/2025 | 2037 On 07-August-25   | 11.07  | Put          | Bond Future | 2783      | 3                             | 3         | 3                               | 2,541.00      |
| 20/01/2025 | 2037 On 07-August-25   | 10.34  | Put          | Bond Future | 5467      | 6                             | 5         | 6                               | 0.00          |
| 20/01/2025 | 2037 On 07-August-25   | 11.82  | Put          | Bond Future | 1289      | 1                             | 1         | 1                               | 2,541.00      |
| 20/01/2025 | 2037 On 07-August-25   | 10.64  | Put          | Bond Future | 4198      | 5                             | 4         | 5                               | 0.00          |
| 20/01/2025 | 2037 On 07-August-25   | 11.42  | Put          | Bond Future | 1954      | 2                             | 2         | 2                               | 2,541.00      |
| 20/01/2025 | 2037 On 07-August-25   | 10.55  | Put          | Bond Future | 4556      | 5                             | 5         | 5                               | 0.00          |
| 20/01/2025 | 2037 On 07-August-25   | 12.17  | Put          | Bond Future | 890       | 1                             | 1         | 1                               | 2,541.00      |
| 20/01/2025 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 362       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2037 On 06-November-25 |        |              | Bond Future | 11.25     | 84.5719                       | 85.0452   | 84.5719                         | 0.00          |
| 20/01/2025 | 2037 On 06-November-25 | 11.63  | Call         | Bond Future | 4435      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | 2037 On 06-November-25 | 10.50  | Call         | Bond Future | 1425      | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | 2037 On 06-November-25 | 11.00  | Call         | Bond Future | 2525      | 2                             | 3         | 2                               | 300.00        |
| 20/01/2025 | 2037 On 06-November-25 | 12.16  | Call         | Bond Future | 6354      | 6                             | 6         | 6                               | 0.00          |
| 20/01/2025 | 2037 On 06-November-25 | 12.16  | Put          | Bond Future | 1563      | 2                             | 2         | 2                               | 300.00        |
| 20/01/2025 | 2037 On 06-November-25 | 11.00  | Put          | Bond Future | 3939      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | 2037 On 06-November-25 | 10.50  | Put          | Bond Future | 5726      | 6                             | 6         | 6                               | 0.00          |
| 20/01/2025 | 2037 On 06-November-25 | 11.63  | Put          | Bond Future | 2397      | 3                             | 2         | 3                               | 0.00          |
| 20/01/2025 | 2037 On 05-February-26 |        |              | Bond Future | 11.38     | 81.9305                       | 82.4132   | 81.9305                         | 0.00          |
| 20/01/2025 | 2037 On 05-February-26 | 11.20  | Call         | Bond Future | 3337      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2037 On 05-February-26 | 12.27  | Call         | Bond Future | 6730      | 6                             | 7         | 6                               | 0.00          |
| 20/01/2025 | 2037 On 05-February-26 | 10.90  | Call         | Bond Future | 2596      | 2                             | 3         | 2                               | 1,970.00      |
| 20/01/2025 | 2037 On 05-February-26 | 12.27  | Put          | Bond Future | 2138      | 2                             | 2         | 2                               | 1,970.00      |
| 20/01/2025 | 2037 On 05-February-26 | 10.90  | Put          | Bond Future | 5265      | 6                             | 5         | 6                               | 0.00          |
| 20/01/2025 | 2037 On 05-February-26 | 11.20  | Put          | Bond Future | 4338      | 5                             | 4         | 5                               | 0.00          |
| 20/01/2025 | 2038 On 06-February-25 |        |              | Bond Future | 138.07    | 138.3049                      | 138.0660  | 138.3049                        | 2,622.00      |
| 20/01/2025 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 2836      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2038 On 08-May-25      |        |              | Bond Future | 140.87    | 141.1116                      | 140.8682  | 141.1116                        | 768.00        |
| 20/01/2025 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 1188      | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2038 On 07-August-25   |        |              | Bond Future | 141.56    | 141.8046                      | 141.5570  | 141.8046                        | 0.00          |
| 20/01/2025 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 1997      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2038 On 06-November-25 |        |              | Bond Future | 144.34    | 144.5968                      | 144.3448  | 144.5968                        | 0.00          |
| 20/01/2025 | 2038 On 06-November-25 | 143.88 | Call         | Bond Future | 465       | 1                             | 0         | 1                               | 0.00          |
| 20/01/2025 | 2038 On 06-November-25 | 143.88 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2038 On 05-February-26 |        |              | Bond Future | 144.98    | 145.2348                      | 144.9787  | 145.2348                        | 0.00          |
| 20/01/2025 | 2038 On 05-February-26 | 143.20 | Call         | Bond Future | 1779      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2038 On 05-February-26 | 143.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2040 On 06-February-25 |        |              | Bond Future | 11.20     | 83.9506                       | 84.4959   | 83.9506                         | 66,209.00     |
| 20/01/2025 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 10071     | 10                            | 10        | 10                              | 0.00          |
| 20/01/2025 | 2040 On 06-February-25 | 11.00  | Call         | Bond Future | 327       | 0                             | 0         | 0                               | 780.00        |
| 20/01/2025 | 2040 On 06-February-25 | 11.70  | Call         | Bond Future | 3174      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2040 On 06-February-25 | 12.20  | Call         | Bond Future | 6007      | 5                             | 6         | 5                               | 0.00          |
| 20/01/2025 | 2040 On 06-February-25 | 12.20  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 780.00        |
| 20/01/2025 | 2040 On 06-February-25 | 11.70  | Put          | Bond Future | 74        | 0                             | 0         | 0                               | 780.00        |
| 20/01/2025 | 2040 On 06-February-25 | 11.00  | Put          | Bond Future | 1576      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2040 On 08-May-25      |        |              | Bond Future | 11.30     | 85.6335                       | 86.1899   | 85.6335                         | 10,314.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 7938      | 7                             | 8         | 7                               | 0.00          |
| 20/01/2025 | 2040 On 08-May-25      | 13.43  | Call         | Bond Future | 11872     | 11                            | 12        | 11                              | 7,500.00      |
| 20/01/2025 | 2040 On 08-May-25      | 13.50  | Call         | Bond Future | 12209     | 12                            | 12        | 12                              | 7,500.00      |
| 20/01/2025 | 2040 On 08-May-25      | 12.75  | Call         | Bond Future | 8533      | 8                             | 9         | 8                               | 15,000.00     |
| 20/01/2025 | 2040 On 08-May-25      | 13.50  | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2040 On 08-May-25      | 12.75  | Put          | Bond Future | 202       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2040 On 08-May-25      | 13.43  | Put          | Bond Future | 65        | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 247       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2040 On 07-August-25   |        |              | Bond Future | 11.41     | 82.8118                       | 83.3795   | 82.8118                         | 16.00         |
| 20/01/2025 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 10759     | 10                            | 11        | 10                              | 0.00          |
| 20/01/2025 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 402       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2040 On 06-November-25 |        |              | Bond Future | 11.53     | 84.4214                       | 85.0003   | 84.4214                         | 0.00          |
| 20/01/2025 | 2040 On 06-November-25 | 11.84  | Call         | Bond Future | 4490      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | 2040 On 06-November-25 | 11.84  | Put          | Bond Future | 2663      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2040 On 05-February-26 |        |              | Bond Future | 11.66     | 81.5263                       | 82.1168   | 81.5263                         | 0.00          |
| 20/01/2025 | 2040 On 05-February-26 | 11.49  | Call         | Bond Future | 3684      | 3                             | 4         | 3                               | 0.00          |
| 20/01/2025 | 2040 On 05-February-26 | 11.49  | Put          | Bond Future | 4687      | 5                             | 5         | 5                               | 0.00          |
| 20/01/2025 | 2044 On 06-February-25 |        |              | Bond Future | 11.30     | 79.8749                       | 80.4674   | 79.8749                         | 70,565.00     |
| 20/01/2025 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future | 10008     | 9                             | 10        | 9                               | 0.00          |
| 20/01/2025 | 2044 On 06-February-25 | 13.75  | Call         | Bond Future | 13655     | 13                            | 14        | 13                              | 0.00          |
| 20/01/2025 | 2044 On 06-February-25 | 12.50  | Call         | Bond Future | 7202      | 7                             | 7         | 7                               | 422.00        |
| 20/01/2025 | 2044 On 06-February-25 | 12.00  | Call         | Bond Future | 4345      | 4                             | 4         | 4                               | 422.00        |
| 20/01/2025 | 2044 On 06-February-25 | 10.65  | Call         | Bond Future | 8         | 0                             | 0         | 0                               | 8,825.00      |
| 20/01/2025 | 2044 On 06-February-25 | 11.15  | Call         | Bond Future | 403       | 0                             | 0         | 0                               | 8,825.00      |
| 20/01/2025 | 2044 On 06-February-25 | 11.50  | Call         | Bond Future | 1614      | 1                             | 2         | 1                               | 0.00          |
| 20/01/2025 | 2044 On 06-February-25 | 11.50  | Put          | Bond Future | 359       | 1                             | 0         | 1                               | 8,825.00      |
| 20/01/2025 | 2044 On 06-February-25 | 11.15  | Put          | Bond Future | 1419      | 2                             | 1         | 2                               | 0.00          |
| 20/01/2025 | 2044 On 06-February-25 | 10.65  | Put          | Bond Future | 4452      | 5                             | 4         | 5                               | 0.00          |
| 20/01/2025 | 2044 On 06-February-25 | 12.00  | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2044 On 06-February-25 | 13.75  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 422.00        |
| 20/01/2025 | 2044 On 06-February-25 | 12.50  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2044 On 08-May-25      |        |              | Bond Future | 11.40     | 81.4761                       | 82.0806   | 81.4761                         | 8,717.00      |
| 20/01/2025 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future | 8033      | 8                             | 8         | 8                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | 2044 On 08-May-25      |        | Call         | Bond Future | 0.42      | 0.0003                        | 0.0004    | 0.0003                          | 0.00          |
| 20/01/2025 | 2044 On 08-May-25      | 12.40  | Call         | Bond Future | 6449      | 6                             | 6         | 6                               | 0.00          |
| 20/01/2025 | 2044 On 08-May-25      | 11.65  | Call         | Bond Future | 3029      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2044 On 08-May-25      | 10.92  | Call         | Bond Future | 815       | 1                             | 1         | 1                               | 2,490.00      |
| 20/01/2025 | 2044 On 08-May-25      | 11.65  | Put          | Bond Future | 1480      | 2                             | 1         | 2                               | 2,490.00      |
| 20/01/2025 | 2044 On 08-May-25      | 10.92  | Put          | Bond Future | 4015      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | 2044 On 08-May-25      | 12.40  | Put          | Bond Future | 463       | 1                             | 0         | 1                               | 2,490.00      |
| 20/01/2025 | 2044 On 08-May-25      |        | Put          | Bond Future | 17919.82  | 18.5242                       | 17.9198   | 18.5242                         | 0.00          |
| 20/01/2025 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future | 277       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2044 On 07-August-25   |        |              | Bond Future | 11.51     | 78.6977                       | 79.3144   | 78.6977                         | 10.00         |
| 20/01/2025 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future | 10735     | 10                            | 11        | 10                              | 0.00          |
| 20/01/2025 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future | 459       | 1                             | 0         | 1                               | 0.00          |
| 20/01/2025 | 2044 On 06-November-25 |        |              | Bond Future | 11.62     | 80.2272                       | 80.8562   | 80.2272                         | 0.00          |
| 20/01/2025 | 2044 On 06-November-25 | 11.88  | Call         | Bond Future | 4462      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | 2044 On 06-November-25 | 11.88  | Put          | Bond Future | 2894      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | 2044 On 05-February-26 |        |              | Bond Future | 11.74     | 77.3771                       | 78.0185   | 77.3771                         | 0.00          |
| 20/01/2025 | 2044 On 05-February-26 | 11.56  | Call         | Bond Future | 3781      | 3                             | 4         | 3                               | 0.00          |
| 20/01/2025 | 2044 On 05-February-26 | 11.56  | Put          | Bond Future | 4916      | 5                             | 5         | 5                               | 0.00          |
| 20/01/2025 | 2046 On 06-February-25 |        |              | Bond Future | 120.27    | 120.2839                      | 120.2704  | 120.2839                        | 15,667.00     |
| 20/01/2025 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future | 6260      | 6                             | 6         | 6                               | 0.00          |
| 20/01/2025 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2046 On 08-May-25      |        |              | Bond Future | 120.50    | 120.5115                      | 120.4979  | 120.5115                        | 4,378.00      |
| 20/01/2025 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future | 1472      | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | 2046 On 07-August-25   |        |              | Bond Future | 122.90    | 122.9184                      | 122.9049  | 122.9184                        | 0.00          |
| 20/01/2025 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future | 4215      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2046 On 06-November-25 |        |              | Bond Future | 123.07    | 123.0835                      | 123.0704  | 123.0835                        | 0.00          |
| 20/01/2025 | 2046 On 06-November-25 | 125.41 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2046 On 06-November-25 | 125.41 | Put          | Bond Future | 2340      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2046 On 05-February-26 |        |              | Bond Future | 125.45    | 125.4671                      | 125.4543  | 125.4671                        | 0.00          |
| 20/01/2025 | 2046 On 05-February-26 | 121.65 | Call         | Bond Future | 3804      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | 2046 On 05-February-26 | 121.65 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2050 On 06-February-25 |        |              | Bond Future | 119.69    | 119.4989                      | 119.6861  | 119.4989                        | 14,789.00     |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 4086      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2050 On 08-May-25      |        |              | Bond Future        | 122.12    | 121.9239                      | 122.1152  | 121.9239                        | 2,035.00      |
| 20/01/2025 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future        | 955       | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2050 On 07-August-25   |        |              | Bond Future        | 122.19    | 121.9915                      | 122.1873  | 121.9915                        | 0.00          |
| 20/01/2025 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 2297      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2050 On 06-November-25 |        |              | Bond Future        | 124.59    | 124.3935                      | 124.5934  | 124.3935                        | 0.00          |
| 20/01/2025 | 2050 On 06-November-25 | 124.42 | Call         | Bond Future        | 173       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2050 On 06-November-25 | 124.42 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 2050 On 05-February-26 |        |              | Bond Future        | 124.60    | 124.3920                      | 124.5963  | 124.3920                        | 0.00          |
| 20/01/2025 | 2050 On 05-February-26 | 122.82 | Call         | Bond Future        | 1776      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | 2050 On 05-February-26 | 122.82 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | AL37 On 06-February-25 |        |              | Index Future       | 1069.96   | 1066.8020                     | 1069.9640 | 1066.8020                       | 0.00          |
| 20/01/2025 | AL37 On 08-May-25      |        |              | Index Future       | 1091.42   | 1088.1870                     | 1091.4190 | 1088.1870                       | 0.00          |
| 20/01/2025 | AL37 On 07-August-25   |        |              | Index Future       | 1112.97   | 1109.6660                     | 1112.9740 | 1109.6660                       | 0.00          |
| 20/01/2025 | AL37 On 06-November-25 |        |              | Index Future       | 1134.66   | 1131.2750                     | 1134.6580 | 1131.2750                       | 0.00          |
| 20/01/2025 | AL37 On 05-February-26 |        |              | Index Future       | 1156.42   | 1152.9590                     | 1156.4190 | 1152.9590                       | 0.00          |
| 20/01/2025 | AL7T On 06-February-25 |        |              | Index Future       | 1282.84   | 1277.2500                     | 1282.8400 | 1277.2500                       | 0.00          |
| 20/01/2025 | AL7T On 08-May-25      |        |              | Index Future       | 1308.56   | 1302.8540                     | 1308.5640 | 1302.8540                       | 0.00          |
| 20/01/2025 | AL7T On 07-August-25   |        |              | Index Future       | 1334.41   | 1328.5700                     | 1334.4070 | 1328.5700                       | 0.00          |
| 20/01/2025 | AL7T On 06-November-25 |        |              | Index Future       | 1360.41   | 1354.4420                     | 1360.4060 | 1354.4420                       | 0.00          |
| 20/01/2025 | AL7T On 05-February-26 |        |              | Index Future       | 1386.50   | 1380.4030                     | 1386.4960 | 1380.4030                       | 0.00          |
| 20/01/2025 | ALBI On 06-February-25 |        |              | Index Future       | 1104.22   | 1099.2400                     | 1104.2170 | 1099.2400                       | 98.00         |
| 20/01/2025 | ALBI On 08-May-25      |        |              | Index Future       | 1126.36   | 1121.2760                     | 1126.3590 | 1121.2760                       | 0.00          |
| 20/01/2025 | ALBI On 07-August-25   |        |              | Index Future       | 1148.60   | 1143.4080                     | 1148.6040 | 1143.4080                       | 0.00          |
| 20/01/2025 | ALBI On 06-November-25 |        |              | Index Future       | 1170.98   | 1165.6740                     | 1170.9830 | 1165.6740                       | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | ALBI On 05-February-26  |        |              | Index Future       | 1193.44   | 1188.0170                     | 1193.4400 | 1188.0170                       | 0.00          |
| 20/01/2025 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 20/01/2025 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 20/01/2025 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 20/01/2025 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C333 On 15-September-33 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | CR33 On 31-March-33     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | CR38 On 31-March-38     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | ES33 On 06-February-25  |        |              | Bond Future        | 11.19     | 82.6949                       | 83.0559   | 82.6949                         | 0.00          |
| 20/01/2025 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 9324      | 9                             | 9         | 9                               | 0.00          |
| 20/01/2025 | ES33 On 06-February-25  | 13.34  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | ES33 On 08-May-25       |        |              | Bond Future        | 11.31     | 80.5736                       | 80.9421   | 80.5736                         | 0.00          |
| 20/01/2025 | ES33 On 08-May-25       | 12.73  | Call         | Bond Future        | 6170      | 6                             | 6         | 6                               | 0.00          |
| 20/01/2025 | ES33 On 08-May-25       | 12.73  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | ES33 On 07-August-25    |        |              | Bond Future        | 11.45     | 82.1824                       | 82.5586   | 82.1824                         | 0.00          |
| 20/01/2025 | ES33 On 07-August-25    | 13.56  | Call         | Bond Future        | 8754      | 8                             | 9         | 8                               | 0.00          |
| 20/01/2025 | ES33 On 07-August-25    | 13.56  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | ES33 On 06-November-25  |        |              | Bond Future        | 11.61     | 80.0027                       | 80.3867   | 80.0027                         | 0.00          |
| 20/01/2025 | ES33 On 06-November-25  | 12.01  | Call         | Bond Future        | 1736      | 1                             | 2         | 1                               | 0.00          |
| 20/01/2025 | ES33 On 06-November-25  | 12.01  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | ES33 On 05-February-26  |        |              | Bond Future        | 11.78     | 81.5496                       | 81.9413   | 81.5496                         | 0.00          |
| 20/01/2025 | ES33 On 05-February-26  | 11.49  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | ES33 On 05-February-26  | 11.49  | Put          | Bond Future        | 1254      | 2                             | 1         | 2                               | 0.00          |
| 20/01/2025 | ES42 On 06-February-25  |        |              | Bond Future        | 11.66     | 78.7399                       | 79.2575   | 78.7399                         | 0.00          |
| 20/01/2025 | ES42 On 06-February-25  | 13.71  | Call         | Bond Future        | 10864     | 10                            | 11        | 10                              | 0.00          |
| 20/01/2025 | ES42 On 06-February-25  | 13.71  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | ES42 On 08-May-25       |        |              | Bond Future        | 11.77     | 76.0707                       | 76.5990   | 76.0707                         | 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 |
|------------|------------------------|----------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | ES42 On 08-May-25      | 13.25    | Call         | Bond Future  | 7968      | 7                             | 8         | 7                               | 0.00          |
| 20/01/2025 | ES42 On 08-May-25      | 13.25    | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | ES42 On 07-August-25   |          |              | Bond Future  | 11.89     | 77.5888                       | 78.1279   | 77.5888                         | 0.00          |
| 20/01/2025 | ES42 On 07-August-25   | 13.79    | Call         | Bond Future  | 9856      | 9                             | 10        | 9                               | 0.00          |
| 20/01/2025 | ES42 On 07-August-25   | 13.79    | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | ES42 On 06-November-25 |          |              | Bond Future  | 12.02     | 74.8497                       | 75.3997   | 74.8497                         | 0.00          |
| 20/01/2025 | ES42 On 06-November-25 | 12.39    | Call         | Bond Future  | 2066      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | ES42 On 06-November-25 | 12.39    | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | ES42 On 05-February-26 |          |              | Bond Future  | 12.16     | 76.2948                       | 76.8558   | 76.2948                         | 0.00          |
| 20/01/2025 | ES42 On 05-February-26 | 11.85    | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | ES42 On 05-February-26 | 11.85    | Put          | Bond Future  | 1744      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | GOVI On 06-February-25 |          |              | GOVI         | 1087.30   | 1082.4630                     | 1087.3020 | 1082.4630                       | 316.00        |
| 20/01/2025 | GOVI On 06-February-25 | 972.00   | Call         | GOVI         | 1153020   | 110                           | 115       | 110                             | 0.00          |
| 20/01/2025 | GOVI On 06-February-25 | 972.00   | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | GOVI On 08-May-25      |          |              | GOVI         | 1109.11   | 1104.1630                     | 1109.1050 | 1104.1630                       | 327.00        |
| 20/01/2025 | GOVI On 08-May-25      | 1,022.00 | Call         | GOVI         | 871050    | 82                            | 87        | 82                              | 0.00          |
| 20/01/2025 | GOVI On 08-May-25      | 1,022.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | GOVI On 07-August-25   |          |              | GOVI         | 1131.01   | 1125.9570                     | 1131.0090 | 1125.9570                       | 0.00          |
| 20/01/2025 | GOVI On 07-August-25   | 1,011.00 | Call         | GOVI         | 1200090   | 115                           | 120       | 115                             | 0.00          |
| 20/01/2025 | GOVI On 07-August-25   | 1,011.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | GOVI On 06-November-25 |          |              | GOVI         | 1153.05   | 1147.8830                     | 1153.0450 | 1147.8830                       | 0.00          |
| 20/01/2025 | GOVI On 06-November-25 | 1,112.00 | Call         | GOVI         | 410450    | 36                            | 41        | 36                              | 0.00          |
| 20/01/2025 | GOVI On 06-November-25 | 1,112.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | GOVI On 05-February-26 |          |              | GOVI         | 1175.16   | 1169.8860                     | 1175.1580 | 1169.8860                       | 0.00          |
| 20/01/2025 | GOVI On 05-February-26 | 1,150.00 | Call         | GOVI         | 251580    | 20                            | 25        | 20                              | 0.00          |
| 20/01/2025 | GOVI On 05-February-26 | 1,150.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | GVIX On 01-January-29  |          |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 20/01/2025 | IGOV On 06-February-25 |          |              | Index Future | 372.38    | 372.6020                      | 372.3800  | 372.6020                        | 206.00        |
| 20/01/2025 | IGOV On 08-May-25      |          |              | Index Future | 379.94    | 380.1630                      | 379.9390  | 380.1630                        | 680.00        |
| 20/01/2025 | IGOV On 07-August-25   |          |              | Index Future | 387.53    | 387.7570                      | 387.5330  | 387.7570                        | 0.00          |
| 20/01/2025 | IGOV On 06-November-25 |          |              | Index Future | 395.17    | 395.3960                      | 395.1720  | 395.3960                        | 0.00          |
| 20/01/2025 | IGOV On 05-February-26 |          |              | Index Future | 402.84    | 403.0620                      | 402.8370  | 403.0620                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 20/01/2025 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 20/01/2025 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 20/01/2025 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 20/01/2025 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 20/01/2025 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 20/01/2025 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 20/01/2025 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 20/01/2025 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 20/01/2025 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 20/01/2025 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 20/01/2025 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 20/01/2025 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 20/01/2025 | JBAF On 15-January-25   |        |              | Jibar Tradeable Future | 8.38      | 8.3770                        | 91.6230   | 8.3770                          | 0.00          |
| 20/01/2025 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 8.37      | 91.6330                       | 91.6330   | 91.6330                         | 0.00          |
| 20/01/2025 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.30      | 91.7050                       | 91.7050   | 91.7050                         | 0.00          |
| 20/01/2025 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.34      | 91.6600                       | 91.6600   | 91.6600                         | 0.00          |
| 20/01/2025 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 20/01/2025 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.37      | 91.6280                       | 91.6280   | 91.6280                         | 0.00          |
| 20/01/2025 | JBAF On 17-June-26      |        |              | Jibar Tradeable Future | 8.40      | 91.6000                       | 91.6000   | 91.6000                         | 0.00          |
| 20/01/2025 | R033 On 06-February-25  |        |              | Bond Future            | 10.08     | 102.8653                      | 103.2277  | 102.8653                        | 12,012.00     |
| 20/01/2025 | R033 On 06-February-25  | 10.33  | Call         | Bond Future            | 1631      | 1                             | 2         | 1                               | 0.00          |
| 20/01/2025 | R033 On 06-February-25  | 10.33  | Put          | Bond Future            | 274       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R033 On 08-May-25       |        |              | Bond Future            | 10.17     | 99.8789                       | 100.2487  | 99.8789                         | 0.00          |
| 20/01/2025 | R033 On 08-May-25       | 10.33  | Call         | Bond Future            | 2199      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R033 On 08-May-25       | 10.33  | Put          | Bond Future            | 1352      | 2                             | 1         | 2                               | 0.00          |
| 20/01/2025 | R033 On 07-August-25    |        |              | Bond Future            | 10.27     | 101.8491                      | 102.2266  | 101.8491                        | 0.00          |
| 20/01/2025 | R033 On 07-August-25    | 10.33  | Call         | Bond Future            | 2491      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R033 On 07-August-25    | 10.33  | Put          | Bond Future            | 2187      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R033 On 06-November-25  |        |              | Bond Future            | 10.39     | 98.7845                       | 99.1698   | 98.7845                         | 0.00          |
| 20/01/2025 | R033 On 06-November-25  | 10.33  | Call         | Bond Future            | 2606      | 2                             | 3         | 2                               | 0.00          |
| 20/01/2025 | R033 On 06-November-25  | 10.33  | Put          | Bond Future            | 2892      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R033 On 05-February-26  |        |              | Bond Future            | 10.52     | 100.6722                      | 101.0651  | 100.6722                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | R033 On 05-February-26 | 10.49  | Call         | Bond Future | 3169      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R033 On 05-February-26 | 10.49  | Put          | Bond Future | 3313      | 4                             | 3         | 4                               | 0.00          |
| 20/01/2025 | R035 On 06-February-25 |        |              | Bond Future | 10.49     | 93.7186                       | 94.1265   | 93.7186                         | 91,327.00     |
| 20/01/2025 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 10105     | 10                            | 10        | 10                              | 0.00          |
| 20/01/2025 | R035 On 06-February-25 | 11.10  | Call         | Bond Future | 3426      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R035 On 06-February-25 | 10.10  | Call         | Bond Future | 85        | 0                             | 0         | 0                               | 15,000.00     |
| 20/01/2025 | R035 On 06-February-25 | 10.26  | Call         | Bond Future | 243       | 0                             | 0         | 0                               | 100.00        |
| 20/01/2025 | R035 On 06-February-25 | 10.34  | Call         | Bond Future | 375       | 0                             | 0         | 0                               | 1,000.00      |
| 20/01/2025 | R035 On 06-February-25 | 11.30  | Call         | Bond Future | 4474      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | R035 On 06-February-25 | 10.65  | Call         | Bond Future | 1290      | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | R035 On 06-February-25 | 10.65  | Put          | Bond Future | 384       | 1                             | 0         | 1                               | 1,100.00      |
| 20/01/2025 | R035 On 06-February-25 | 10.34  | Put          | Bond Future | 1237      | 2                             | 1         | 2                               | 0.00          |
| 20/01/2025 | R035 On 06-February-25 | 11.30  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 1,100.00      |
| 20/01/2025 | R035 On 06-February-25 | 10.26  | Put          | Bond Future | 1568      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R035 On 06-February-25 | 10.10  | Put          | Bond Future | 2348      | 3                             | 2         | 3                               | 0.00          |
| 20/01/2025 | R035 On 06-February-25 | 11.10  | Put          | Bond Future | 35        | 0                             | 0         | 0                               | 7,500.00      |
| 20/01/2025 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R035 On 08-May-25      |        |              | Bond Future | 10.58     | 91.0874                       | 91.5036   | 91.0874                         | 22,690.00     |
| 20/01/2025 | R035 On 08-May-25      | 11.78  | Call         | Bond Future | 6641      | 6                             | 7         | 6                               | 0.00          |
| 20/01/2025 | R035 On 08-May-25      | 10.08  | Call         | Bond Future | 668       | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | R035 On 08-May-25      | 10.58  | Call         | Bond Future | 1811      | 2                             | 2         | 2                               | 300.00        |
| 20/01/2025 | R035 On 08-May-25      | 11.01  | Call         | Bond Future | 3303      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R035 On 08-May-25      | 13.35  | Call         | Bond Future | 13836     | 13                            | 14        | 13                              | 0.00          |
| 20/01/2025 | R035 On 08-May-25      | 11.46  | Call         | Bond Future | 5192      | 5                             | 5         | 5                               | 400.00        |
| 20/01/2025 | R035 On 08-May-25      | 12.70  | Call         | Bond Future | 10910     | 11                            | 11        | 11                              | 0.00          |
| 20/01/2025 | R035 On 08-May-25      | 11.70  | Call         | Bond Future | 6274      | 6                             | 6         | 6                               | 0.00          |
| 20/01/2025 | R035 On 08-May-25      | 10.95  | Call         | Bond Future | 3072      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R035 On 08-May-25      | 10.44  | Call         | Bond Future | 1420      | 1                             | 1         | 1                               | 150.00        |
| 20/01/2025 | R035 On 08-May-25      | 10.95  | Put          | Bond Future | 1042      | 1                             | 1         | 1                               | 150.00        |
| 20/01/2025 | R035 On 08-May-25      | 10.44  | Put          | Bond Future | 2214      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R035 On 08-May-25      | 11.70  | Put          | Bond Future | 303       | 0                             | 0         | 0                               | 150.00        |
| 20/01/2025 | R035 On 08-May-25      | 12.70  | Put          | Bond Future | 53        | 0                             | 0         | 0                               | 400.00        |
| 20/01/2025 | R035 On 08-May-25      | 11.46  | Put          | Bond Future | 455       | 1                             | 0         | 1                               | 0.00          |
| 20/01/2025 | R035 On 08-May-25      | 13.35  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 400.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | R035 On 08-May-25      | 11.01  | Put          | Bond Future | 948       | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | R035 On 08-May-25      | 10.08  | Put          | Bond Future | 3530      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | R035 On 08-May-25      | 10.58  | Put          | Bond Future | 1817      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R035 On 08-May-25      | 11.78  | Put          | Bond Future | 265       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R035 On 07-August-25   |        |              | Bond Future | 10.68     | 92.8847                       | 93.3094   | 92.8847                         | 0.00          |
| 20/01/2025 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 10241     | 10                            | 10        | 10                              | 0.00          |
| 20/01/2025 | R035 On 07-August-25   | 10.08  | Call         | Bond Future | 1082      | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | R035 On 07-August-25   | 10.58  | Call         | Bond Future | 2212      | 2                             | 2         | 2                               | 300.00        |
| 20/01/2025 | R035 On 07-August-25   | 11.34  | Call         | Bond Future | 4760      | 4                             | 5         | 4                               | 0.00          |
| 20/01/2025 | R035 On 07-August-25   | 11.34  | Put          | Bond Future | 1261      | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | R035 On 07-August-25   | 10.58  | Put          | Bond Future | 2775      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R035 On 07-August-25   | 10.08  | Put          | Bond Future | 4460      | 5                             | 4         | 5                               | 0.00          |
| 20/01/2025 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 303       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R035 On 06-November-25 |        |              | Bond Future | 10.80     | 90.1844                       | 90.6178   | 90.1844                         | 0.00          |
| 20/01/2025 | R035 On 06-November-25 | 11.20  | Call         | Bond Future | 4262      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | R035 On 06-November-25 | 10.08  | Call         | Bond Future | 1362      | 1                             | 1         | 1                               | 300.00        |
| 20/01/2025 | R035 On 06-November-25 | 10.58  | Call         | Bond Future | 2421      | 2                             | 2         | 2                               | 300.00        |
| 20/01/2025 | R035 On 06-November-25 | 11.67  | Call         | Bond Future | 5938      | 6                             | 6         | 6                               | 0.00          |
| 20/01/2025 | R035 On 06-November-25 | 10.95  | Call         | Bond Future | 3459      | 3                             | 3         | 3                               | 250.00        |
| 20/01/2025 | R035 On 06-November-25 | 11.95  | Call         | Bond Future | 7010      | 7                             | 7         | 7                               | 0.00          |
| 20/01/2025 | R035 On 06-November-25 | 11.45  | Call         | Bond Future | 5130      | 5                             | 5         | 5                               | 0.00          |
| 20/01/2025 | R035 On 06-November-25 | 11.45  | Put          | Bond Future | 1743      | 2                             | 2         | 2                               | 250.00        |
| 20/01/2025 | R035 On 06-November-25 | 10.95  | Put          | Bond Future | 2659      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R035 On 06-November-25 | 11.95  | Put          | Bond Future | 1137      | 1                             | 1         | 1                               | 250.00        |
| 20/01/2025 | R035 On 06-November-25 | 11.67  | Put          | Bond Future | 1445      | 2                             | 1         | 2                               | 300.00        |
| 20/01/2025 | R035 On 06-November-25 | 10.58  | Put          | Bond Future | 3603      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | R035 On 06-November-25 | 10.08  | Put          | Bond Future | 5318      | 6                             | 5         | 6                               | 0.00          |
| 20/01/2025 | R035 On 06-November-25 | 11.20  | Put          | Bond Future | 2155      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R035 On 05-February-26 |        |              | Bond Future | 10.93     | 91.9088                       | 92.3508   | 91.9088                         | 0.00          |
| 20/01/2025 | R035 On 05-February-26 | 10.79  | Call         | Bond Future | 3218      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R035 On 05-February-26 | 10.79  | Put          | Bond Future | 3962      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | R038 On 06-February-25 |        |              | Bond Future | 10.99     | 102.6515                      | 103.1738  | 102.6515                        | 9,232.00      |
| 20/01/2025 | R038 On 06-February-25 | 11.24  | Call         | Bond Future | 1985      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R038 On 06-February-25 | 11.24  | Put          | Bond Future | 311       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | R038 On 08-May-25      |        |              | Bond Future | 11.10     | 99.2189                       | 99.7520   | 99.2189                         | 2,395.00      |
| 20/01/2025 | R038 On 08-May-25      | 11.24  | Call         | Bond Future | 2734      | 2                             | 3         | 2                               | 0.00          |
| 20/01/2025 | R038 On 08-May-25      | 11.24  | Put          | Bond Future | 1780      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R038 On 07-August-25   |        |              | Bond Future | 11.21     | 101.1760                      | 101.7200  | 101.1760                        | 0.00          |
| 20/01/2025 | R038 On 07-August-25   | 11.24  | Call         | Bond Future | 3156      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R038 On 07-August-25   | 11.24  | Put          | Bond Future | 2956      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R038 On 06-November-25 |        |              | Bond Future | 11.33     | 97.6567                       | 98.2116   | 97.6567                         | 0.00          |
| 20/01/2025 | R038 On 06-November-25 | 11.24  | Call         | Bond Future | 3371      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R038 On 06-November-25 | 12.33  | Call         | Bond Future | 7727      | 7                             | 8         | 7                               | 0.00          |
| 20/01/2025 | R038 On 06-November-25 | 10.98  | Call         | Bond Future | 2575      | 2                             | 3         | 2                               | 1,770.00      |
| 20/01/2025 | R038 On 06-November-25 | 12.33  | Put          | Bond Future | 1623      | 2                             | 2         | 2                               | 1,770.00      |
| 20/01/2025 | R038 On 06-November-25 | 10.98  | Put          | Bond Future | 4891      | 5                             | 5         | 5                               | 0.00          |
| 20/01/2025 | R038 On 06-November-25 | 11.24  | Put          | Bond Future | 3978      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | R038 On 05-February-26 |        |              | Bond Future | 11.47     | 99.5222                       | 100.0880  | 99.5222                         | 0.00          |
| 20/01/2025 | R038 On 05-February-26 | 11.44  | Call         | Bond Future | 4379      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | R038 On 05-February-26 | 11.44  | Put          | Bond Future | 4577      | 5                             | 5         | 5                               | 0.00          |
| 20/01/2025 | R053 On 06-February-25 |        |              | Bond Future | 11.22     | 106.9445                      | 107.6993  | 106.9445                        | 2,213.00      |
| 20/01/2025 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 13319     | 13                            | 13        | 13                              | 0.00          |
| 20/01/2025 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R053 On 08-May-25      |        |              | Bond Future | 11.31     | 103.2206                      | 103.9908  | 103.2206                        | 20,443.00     |
| 20/01/2025 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 10776     | 10                            | 11        | 10                              | 0.00          |
| 20/01/2025 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 353       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R053 On 07-August-25   |        |              | Bond Future | 11.41     | 105.2566                      | 106.0423  | 105.2566                        | 0.00          |
| 20/01/2025 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 13858     | 13                            | 14        | 13                              | 0.00          |
| 20/01/2025 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 650       | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | R053 On 06-November-25 |        |              | Bond Future | 11.51     | 101.4382                      | 102.2396  | 101.4382                        | 0.00          |
| 20/01/2025 | R053 On 06-November-25 | 11.76  | Call         | Bond Future | 5941      | 6                             | 6         | 6                               | 0.00          |
| 20/01/2025 | R053 On 06-November-25 | 11.76  | Put          | Bond Future | 3916      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | R053 On 05-February-26 |        |              | Bond Future | 11.63     | 103.3756                      | 104.1928  | 103.3756                        | 0.00          |
| 20/01/2025 | R053 On 05-February-26 | 11.49  | Call         | Bond Future | 4898      | 5                             | 5         | 5                               | 0.00          |
| 20/01/2025 | R053 On 05-February-26 | 11.49  | Put          | Bond Future | 6039      | 6                             | 6         | 6                               | 0.00          |
| 20/01/2025 | R186 On 06-February-25 |        |              | Bond Future | 8.33      | 105.0837                      | 105.1469  | 105.0837                        | 178,316.00    |
| 20/01/2025 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 1209      | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 1         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | R186 On 08-May-25      |        |              | Bond Future | 8.37      | 107.1902                      | 107.2549  | 107.1902                        | 19,973.00     |
| 20/01/2025 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 454       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 297       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R186 On 07-August-25   |        |              | Bond Future | 8.44      | 103.9955                      | 104.0619  | 103.9955                        | 0.00          |
| 20/01/2025 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 1691      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 2351      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 1185      | 1                             | 1         | 1                               | 1,983.00      |
| 20/01/2025 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 64        | 0                             | 0         | 0                               | 1,983.00      |
| 20/01/2025 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 190       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 116       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R186 On 06-November-25 |        |              | Bond Future | 8.57      | 106.0178                      | 106.0858  | 106.0178                        | 447.00        |
| 20/01/2025 | R186 On 06-November-25 | 8.13   | Call         | Bond Future | 229       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R186 On 06-November-25 | 8.13   | Put          | Bond Future | 694       | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | R186 On 05-February-26 |        |              | Bond Future | 8.82      | 102.7374                      | 102.8071  | 102.7374                        | 0.00          |
| 20/01/2025 | R186 On 05-February-26 | 8.43   | Call         | Bond Future | 281       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R186 On 05-February-26 | 8.43   | Put          | Bond Future | 606       | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | R202 On 06-February-25 |        |              | Bond Future | 267.79    | 268.2170                      | 267.7887  | 268.2170                        | 844.00        |
| 20/01/2025 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 999       | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R202 On 08-May-25      |        |              | Bond Future | 273.22    | 273.6600                      | 273.2235  | 273.6600                        | 617.00        |
| 20/01/2025 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 914       | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R202 On 07-August-25   |        |              | Bond Future | 273.45    | 273.8916                      | 273.4474  | 273.8916                        | 0.00          |
| 20/01/2025 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 1847      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R202 On 06-November-25 |        |              | Bond Future | 278.83    | 279.2849                      | 278.8329  | 279.2849                        | 0.00          |
| 20/01/2025 | R202 On 06-November-25 | 275.64 | Call         | Bond Future | 3193      | 4                             | 3         | 4                               | 0.00          |
| 20/01/2025 | R202 On 06-November-25 | 275.64 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R202 On 05-February-26 |        |              | Bond Future | 278.90    | 279.3615                      | 278.9024  | 279.3615                        | 0.00          |
| 20/01/2025 | R202 On 05-February-26 | 277.82 | Call         | Bond Future | 1082      | 2                             | 1         | 2                               | 0.00          |
| 20/01/2025 | R202 On 05-February-26 | 277.82 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R209 On 06-February-25 |        |              | Bond Future | 10.72     | 73.2427                       | 73.6332   | 73.2427                         | 10,256.00     |
| 20/01/2025 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 8125      | 8                             | 8         | 8                               | 0.00          |
| 20/01/2025 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | R209 On 08-May-25      |        |              | Bond Future | 10.81     | 71.5562                       | 71.9548   | 71.5562                         | 6,376.00      |
| 20/01/2025 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 5469      | 5                             | 5         | 5                               | 0.00          |
| 20/01/2025 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 294       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R209 On 07-August-25   |        |              | Bond Future | 10.91     | 72.9679                       | 73.3745   | 72.9679                         | 0.00          |
| 20/01/2025 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 8441      | 8                             | 8         | 8                               | 0.00          |
| 20/01/2025 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 345       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R209 On 06-November-25 |        |              | Bond Future | 11.02     | 71.2339                       | 71.6487   | 71.2339                         | 0.00          |
| 20/01/2025 | R209 On 06-November-25 | 11.27  | Call         | Bond Future | 3525      | 3                             | 4         | 3                               | 0.00          |
| 20/01/2025 | R209 On 06-November-25 | 11.27  | Put          | Bond Future | 2306      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R209 On 05-February-26 |        |              | Bond Future | 11.14     | 72.5956                       | 73.0186   | 72.5956                         | 0.00          |
| 20/01/2025 | R209 On 05-February-26 | 10.93  | Call         | Bond Future | 2856      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R209 On 05-February-26 | 10.93  | Put          | Bond Future | 3849      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | R210 On 06-February-25 |        |              | Bond Future | 243.12    | 243.1839                      | 243.1179  | 243.1839                        | 991.00        |
| 20/01/2025 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 3508      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R210 On 08-May-25      |        |              | Bond Future | 244.70    | 244.7637                      | 244.6968  | 244.7637                        | 300.00        |
| 20/01/2025 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 3333      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R210 On 07-August-25   |        |              | Bond Future | 249.58    | 249.6522                      | 249.5850  | 249.6522                        | 0.00          |
| 20/01/2025 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 1145      | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R210 On 06-November-25 |        |              | Bond Future | 251.08    | 251.1501                      | 251.0826  | 251.1501                        | 0.00          |
| 20/01/2025 | R210 On 06-November-25 | 252.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R210 On 06-November-25 | 252.14 | Put          | Bond Future | 1057      | 1                             | 1         | 1                               | 0.00          |
| 20/01/2025 | R210 On 05-February-26 |        |              | Bond Future | 255.95    | 256.0151                      | 255.9473  | 256.0151                        | 0.00          |
| 20/01/2025 | R210 On 05-February-26 | 253.10 | Call         | Bond Future | 2847      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R210 On 05-February-26 | 253.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R213 On 06-February-25 |        |              | Bond Future | 9.55      | 91.3466                       | 91.6673   | 91.3466                         | 100,748.00    |
| 20/01/2025 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 7171      | 7                             | 7         | 7                               | 0.00          |
| 20/01/2025 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R213 On 08-May-25      |        |              | Bond Future | 9.62      | 89.6206                       | 89.9479   | 89.6206                         | 0.00          |
| 20/01/2025 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 3838      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 279       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R213 On 07-August-25   |        |              | Bond Future | 9.71      | 91.3891                       | 91.7232   | 91.3891                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 7431      | 7                             | 7         | 7                               | 0.00          |
| 20/01/2025 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 175       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R213 On 06-November-25 |        |              | Bond Future | 9.81      | 89.6123                       | 89.9532   | 89.6123                         | 0.00          |
| 20/01/2025 | R213 On 06-November-25 | 10.05  | Call         | Bond Future | 2492      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R213 On 06-November-25 | 10.05  | Put          | Bond Future | 1608      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R213 On 05-February-26 |        |              | Bond Future | 9.94      | 91.3266                       | 91.6744   | 91.3266                         | 0.00          |
| 20/01/2025 | R213 On 05-February-26 | 9.89   | Call         | Bond Future | 2150      | 2                             | 2         | 2                               | 0.00          |
| 20/01/2025 | R213 On 05-February-26 | 9.89   | Put          | Bond Future | 2346      | 3                             | 2         | 3                               | 0.00          |
| 20/01/2025 | R214 On 06-February-25 |        |              | Bond Future | 11.11     | 68.2964                       | 68.7662   | 68.2964                         | 18,350.00     |
| 20/01/2025 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 7926      | 7                             | 8         | 7                               | 0.00          |
| 20/01/2025 | R214 On 06-February-25 | 12.25  | Call         | Bond Future | 5804      | 5                             | 6         | 5                               | 521.00        |
| 20/01/2025 | R214 On 06-February-25 | 13.63  | Call         | Bond Future | 11837     | 11                            | 12        | 11                              | 0.00          |
| 20/01/2025 | R214 On 06-February-25 | 11.75  | Call         | Bond Future | 3384      | 3                             | 3         | 3                               | 521.00        |
| 20/01/2025 | R214 On 06-February-25 | 13.63  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 521.00        |
| 20/01/2025 | R214 On 06-February-25 | 12.25  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R214 On 06-February-25 | 11.75  | Put          | Bond Future | 26        | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R214 On 08-May-25      |        |              | Bond Future | 11.20     | 66.3624                       | 66.8418   | 66.3624                         | 3,232.00      |
| 20/01/2025 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 6295      | 6                             | 6         | 6                               | 0.00          |
| 20/01/2025 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 268       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R214 On 07-August-25   |        |              | Bond Future | 11.29     | 67.6718                       | 68.1610   | 67.6718                         | 0.00          |
| 20/01/2025 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 8466      | 8                             | 8         | 8                               | 0.00          |
| 20/01/2025 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 392       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R214 On 06-November-25 |        |              | Bond Future | 11.40     | 65.6872                       | 66.1861   | 65.6872                         | 0.00          |
| 20/01/2025 | R214 On 06-November-25 | 11.64  | Call         | Bond Future | 3686      | 3                             | 4         | 3                               | 0.00          |
| 20/01/2025 | R214 On 06-November-25 | 11.64  | Put          | Bond Future | 2432      | 3                             | 2         | 3                               | 0.00          |
| 20/01/2025 | R214 On 05-February-26 |        |              | Bond Future | 11.51     | 66.9432                       | 67.4519   | 66.9432                         | 0.00          |
| 20/01/2025 | R214 On 05-February-26 | 11.26  | Call         | Bond Future | 2967      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R214 On 05-February-26 | 11.26  | Put          | Bond Future | 4290      | 5                             | 4         | 5                               | 0.00          |
| 20/01/2025 | R248 On 06-February-25 |        |              | Bond Future | 11.26     | 82.8682                       | 83.4489   | 82.8682                         | 261,827.00    |
| 20/01/2025 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 8833      | 8                             | 9         | 8                               | 0.00          |
| 20/01/2025 | R248 On 06-February-25 | 10.30  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 660.00        |
| 20/01/2025 | R248 On 06-February-25 | 11.00  | Call         | Bond Future | 241       | 0                             | 0         | 0                               | 660.00        |
| 20/01/2025 | R248 On 06-February-25 | 11.70  | Call         | Bond Future | 2991      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2025 | R248 On 06-February-25 | 11.70  | Put          | Bond Future | 116       | 0                             | 0         | 0                               | 660.00        |
| 20/01/2025 | R248 On 06-February-25 | 11.00  | Put          | Bond Future | 2025      | 3                             | 2         | 3                               | 0.00          |
| 20/01/2025 | R248 On 06-February-25 | 10.30  | Put          | Bond Future | 6944      | 8                             | 7         | 8                               | 0.00          |
| 20/01/2025 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R248 On 08-May-25      |        |              | Bond Future | 11.35     | 80.0829                       | 80.6755   | 80.0829                         | 209,066.00    |
| 20/01/2025 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 7928      | 7                             | 8         | 7                               | 0.00          |
| 20/01/2025 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 309       | 0                             | 0         | 0                               | 0.00          |
| 20/01/2025 | R248 On 07-August-25   |        |              | Bond Future | 11.45     | 81.6630                       | 82.2676   | 81.6630                         | 0.00          |
| 20/01/2025 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 10731     | 10                            | 11        | 10                              | 0.00          |
| 20/01/2025 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 498       | 1                             | 0         | 1                               | 0.00          |
| 20/01/2025 | R248 On 06-November-25 |        |              | Bond Future | 11.55     | 78.8077                       | 79.4244   | 78.8077                         | 0.00          |
| 20/01/2025 | R248 On 06-November-25 | 11.74  | Call         | Bond Future | 4296      | 4                             | 4         | 4                               | 0.00          |
| 20/01/2025 | R248 On 06-November-25 | 11.74  | Put          | Bond Future | 3114      | 3                             | 3         | 3                               | 0.00          |
| 20/01/2025 | R248 On 05-February-26 |        |              | Bond Future | 11.67     | 80.3141                       | 80.9429   | 80.3141                         | 0.00          |
| 20/01/2025 | R248 On 05-February-26 | 11.46  | Call         | Bond Future | 3685      | 3                             | 4         | 3                               | 0.00          |
| 20/01/2025 | R248 On 05-February-26 | 11.46  | Put          | Bond Future | 5049      | 5                             | 5         | 5                               | 0.00          |
| 20/01/2025 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2025 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |