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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For March 2024

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 2025 On 02-May-24      |        |              | Bond Future        | 179.1025  | 179.1066                      | 179.1025  | 179.1066                        | 9,015         |
| 05/03/2024 | 2025 On 01-August-24   |        |              | Bond Future        | 181.2469  | 181.2511                      | 181.2469  | 181.2511                        | 0             |
| 05/03/2024 | 2025 On 07-November-24 |        |              | Bond Future        | 185.5536  | 185.5573                      | 185.5536  | 185.5573                        | 75            |
| 05/03/2024 | 2029 On 02-May-24      |        |              | Bond Future        | 129.0220  | 129.0371                      | 129.0220  | 129.0371                        | 7,165         |
| 05/03/2024 | 2029 On 01-August-24   |        |              | Bond Future        | 131.8869  | 131.9022                      | 131.8869  | 131.9022                        | 728           |
| 05/03/2024 | 2029 On 07-November-24 |        |              | Bond Future        | 133.6228  | 133.6380                      | 133.6228  | 133.6380                        | 66            |
| 05/03/2024 | 2029 On 06-February-25 |        |              | Bond Future        | 136.5043  | 136.5194                      | 136.5043  | 136.5194                        | 0             |
| 05/03/2024 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 4104.3400 | 4119.4200                     | 4.1043    | 4.1194                          | 0             |
| 05/03/2024 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 2029 On 08-May-25      |        |              | Bond Future        | 137.9331  | 137.9480                      | 137.9331  | 137.9480                        | 0             |
| 05/03/2024 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 83.1300   | 97.9900                       | 0.0831    | 0.0980                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      |        |              | Bond Future | 10.1338    | 10.1658                       | 92.9972   | 92.8686                         | 130,653       |
| 05/03/2024 | 2030 On 02-May-24      | 9.66   | Call         | Bond Future | 270.7400   | 250.3800                      | 0.2707    | 0.2504                          | 1,000         |
| 05/03/2024 | 2030 On 02-May-24      | 9.66   | Put          | Bond Future | 2202.7900  | 2310.9900                     | 2.2028    | 2.3110                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 441.6400   | 411.5700                      | 0.4416    | 0.4116                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 1756.5700  | 1855.0600                     | 1.7566    | 1.8551                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 454.9700   | 424.2000                      | 0.4550    | 0.4242                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 1728.9400  | 1826.7300                     | 1.7289    | 1.8267                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 468.6900   | 437.2000                      | 0.4687    | 0.4372                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 1701.7200  | 1798.7900                     | 1.7017    | 1.7988                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 10.16  | Call         | Bond Future | 1066.3000  | 1009.1800                     | 1.0663    | 1.0092                          | 1,000         |
| 05/03/2024 | 2030 On 02-May-24      | 10.16  | Put          | Bond Future | 960.9700   | 1032.4100                     | 0.9610    | 1.0324                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 10.62  | Call         | Bond Future | 2310.7800  | 2220.6700                     | 2.3108    | 2.2207                          | 500           |
| 05/03/2024 | 2030 On 02-May-24      | 10.62  | Put          | Bond Future | 379.9300   | 418.3800                      | 0.3799    | 0.4184                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 10.82  | Call         | Bond Future | 2954.1000  | 2853.2300                     | 2.9541    | 2.8532                          | 1,080         |
| 05/03/2024 | 2030 On 02-May-24      | 10.82  | Put          | Bond Future | 243.8100   | 271.5000                      | 0.2438    | 0.2715                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 11.12  | Call         | Bond Future | 3985.0400  | 3872.5700                     | 3.9850    | 3.8726                          | 500           |
| 05/03/2024 | 2030 On 02-May-24      | 11.12  | Put          | Bond Future | 121.4900   | 137.5800                      | 0.1215    | 0.1376                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 11.94  | Call         | Bond Future | 6931.6500  | 6805.2400                     | 6.9317    | 6.8052                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 11.94  | Put          | Bond Future | 10.5600    | 12.7100                       | 0.0106    | 0.0127                          | 1,000         |
| 05/03/2024 | 2030 On 02-May-24      | 12.38  | Call         | Bond Future | 8508.1200  | 8380.0200                     | 8.5081    | 8.3800                          | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 12.38  | Put          | Bond Future | 1.7900     | 2.2500                        | 0.0018    | 0.0023                          | 1,080         |
| 05/03/2024 | 2030 On 02-May-24      | 13.15  | Call         | Bond Future | 11191.2300 | 11062.6900                    | 11.1912   | 11.0627                         | 0             |
| 05/03/2024 | 2030 On 02-May-24      | 13.15  | Put          | Bond Future | 0.0400     | 0.0600                        | 0.0000    | 0.0001                          | 500           |
| 05/03/2024 | 2030 On 01-August-24   |        |              | Bond Future | 10.2063    | 10.2402                       | 91.0339   | 90.9024                         | 0             |
| 05/03/2024 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 1942.8300  | 1873.9200                     | 1.9428    | 1.8739                          | 0             |
| 05/03/2024 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 1309.7100  | 1372.2500                     | 1.3097    | 1.3723                          | 0             |
| 05/03/2024 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 1966.0400  | 1896.6400                     | 1.9660    | 1.8966                          | 0             |
| 05/03/2024 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 1294.4300  | 1356.4800                     | 1.2944    | 1.3565                          | 0             |
| 05/03/2024 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 1989.3800  | 1919.4900                     | 1.9894    | 1.9195                          | 0             |
| 05/03/2024 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 1279.2900  | 1340.8500                     | 1.2793    | 1.3409                          | 0             |
| 05/03/2024 | 2030 On 07-November-24 |        |              | Bond Future | 10.2881    | 10.3243                       | 93.1729   | 93.0381                         | 1,650         |
| 05/03/2024 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 3042.6600  | 2961.7900                     | 3.0427    | 2.9618                          | 0             |
| 05/03/2024 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 1373.6200  | 1427.5400                     | 1.3736    | 1.4275                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 3067.1200 | 2985.9000                     | 3.0671    | 2.9859                          | 0             |
| 05/03/2024 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 1361.5700 | 1415.1400                     | 1.3616    | 1.4151                          | 0             |
| 05/03/2024 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 3091.6400 | 3010.0800                     | 3.0916    | 3.0101                          | 0             |
| 05/03/2024 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 1349.6100 | 1402.8400                     | 1.3496    | 1.4028                          | 0             |
| 05/03/2024 | 2030 On 06-February-25 |        |              | Bond Future | 10.3872   | 10.4257                       | 91.1494   | 91.0114                         | 0             |
| 05/03/2024 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 2739.6500 | 2662.4000                     | 2.7397    | 2.6624                          | 0             |
| 05/03/2024 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 1696.3100 | 1757.1000                     | 1.6963    | 1.7571                          | 0             |
| 05/03/2024 | 2030 On 08-May-25      |        |              | Bond Future | 10.5232   | 10.5644                       | 93.0307   | 92.8894                         | 0             |
| 05/03/2024 | 2030 On 08-May-25      | 9.93   | Call         | Bond Future | 1360.8400 | 1311.9300                     | 1.3608    | 1.3119                          | 0             |
| 05/03/2024 | 2030 On 08-May-25      | 9.93   | Put          | Bond Future | 3427.6800 | 3520.1000                     | 3.4277    | 3.5201                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      |        |              | Bond Future | 10.9772   | 11.0144                       | 86.6535   | 86.4788                         | 126,973       |
| 05/03/2024 | 2032 On 02-May-24      | 10.30  | Call         | Bond Future | 101.5700  | 89.5600                       | 0.1016    | 0.0896                          | 8,500         |
| 05/03/2024 | 2032 On 02-May-24      | 10.30  | Put          | Bond Future | 3365.3700 | 3528.0400                     | 3.3654    | 3.5280                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 10.36  | Call         | Bond Future | 135.5700  | 120.2000                      | 0.1356    | 0.1202                          | 1,000         |
| 05/03/2024 | 2032 On 02-May-24      | 10.36  | Put          | Bond Future | 3103.8000 | 3263.1100                     | 3.1038    | 3.2631                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 290.9100  | 261.9900                      | 0.2909    | 0.2620                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 2379.9900 | 2525.7500                     | 2.3800    | 2.5258                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 302.5800  | 272.7500                      | 0.3026    | 0.2728                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 2343.1400 | 2487.9900                     | 2.3431    | 2.4880                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 314.4600  | 283.7000                      | 0.3145    | 0.2837                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 2306.5500 | 2450.4700                     | 2.3066    | 2.4505                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 10.57  | Call         | Bond Future | 326.7600  | 295.0600                      | 0.3268    | 0.2951                          | 500           |
| 05/03/2024 | 2032 On 02-May-24      | 10.57  | Put          | Bond Future | 2270.4000 | 2413.3800                     | 2.2704    | 2.4134                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 10.59  | Call         | Bond Future | 352.1900  | 318.5800                      | 0.3522    | 0.3186                          | 500           |
| 05/03/2024 | 2032 On 02-May-24      | 10.59  | Put          | Bond Future | 2199.0500 | 2340.1200                     | 2.1991    | 2.3401                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 10.65  | Call         | Bond Future | 436.2100  | 396.5700                      | 0.4362    | 0.3966                          | 1,550         |
| 05/03/2024 | 2032 On 02-May-24      | 10.65  | Put          | Bond Future | 1993.5500 | 2128.5900                     | 1.9936    | 2.1286                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 10.86  | Call         | Bond Future | 827.3400  | 764.2200                      | 0.8273    | 0.7642                          | 1,000         |
| 05/03/2024 | 2032 On 02-May-24      | 10.86  | Put          | Bond Future | 1381.0400 | 1492.6000                     | 1.3810    | 1.4926                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 11.09  | Call         | Bond Future | 1420.8100 | 1331.2600                     | 1.4208    | 1.3313                          | 500           |
| 05/03/2024 | 2032 On 02-May-24      | 11.09  | Put          | Bond Future | 892.3200  | 977.4500                      | 0.8923    | 0.9775                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 11.21  | Call         | Bond Future | 1788.2600 | 1685.9600                     | 1.7883    | 1.6860                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 11.21  | Put          | Bond Future | 702.1300  | 774.5100                      | 0.7021    | 0.7745                          | 500           |
| 05/03/2024 | 2032 On 02-May-24      | 11.28  | Call         | Bond Future | 2017.9500 | 1908.7200                     | 2.0180    | 1.9087                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | 2032 On 02-May-24      | 11.28  | Put          | Bond Future | 608.7100   | 674.1600                      | 0.6087    | 0.6742                          | 17,000        |
| 05/03/2024 | 2032 On 02-May-24      | 11.35  | Call         | Bond Future | 2257.5000  | 2141.7900                     | 2.2575    | 2.1418                          | 1,550         |
| 05/03/2024 | 2032 On 02-May-24      | 11.35  | Put          | Bond Future | 526.7500   | 585.7200                      | 0.5268    | 0.5857                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 11.81  | Call         | Bond Future | 4000.8200  | 3853.7200                     | 4.0008    | 3.8537                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 11.81  | Put          | Bond Future | 196.3900   | 223.9700                      | 0.1964    | 0.2240                          | 500           |
| 05/03/2024 | 2032 On 02-May-24      | 12.90  | Call         | Bond Future | 8475.2000  | 8303.9500                     | 8.4752    | 8.3040                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 12.90  | Put          | Bond Future | 16.8600    | 20.2900                       | 0.0169    | 0.0203                          | 1,000         |
| 05/03/2024 | 2032 On 02-May-24      | 13.18  | Call         | Bond Future | 9604.9300  | 9431.9200                     | 9.6049    | 9.4319                          | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 13.18  | Put          | Bond Future | 7.3000     | 8.9700                        | 0.0073    | 0.0090                          | 500           |
| 05/03/2024 | 2032 On 02-May-24      | 13.35  | Call         | Bond Future | 10282.5300 | 10108.8300                    | 10.2825   | 10.1088                         | 0             |
| 05/03/2024 | 2032 On 02-May-24      | 13.35  | Put          | Bond Future | 3.9600     | 4.9400                        | 0.0040    | 0.0049                          | 1,550         |
| 05/03/2024 | 2032 On 01-August-24   |        |              | Bond Future | 11.0706    | 11.1095                       | 88.5566   | 88.3780                         | 0             |
| 05/03/2024 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 2094.0000  | 2006.6400                     | 2.0940    | 2.0066                          | 0             |
| 05/03/2024 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 1821.8200  | 1913.0200                     | 1.8218    | 1.9130                          | 0             |
| 05/03/2024 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 2119.6900  | 2031.6700                     | 2.1197    | 2.0317                          | 0             |
| 05/03/2024 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 1801.8000  | 1892.3400                     | 1.8018    | 1.8923                          | 0             |
| 05/03/2024 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 2145.3100  | 2056.6300                     | 2.1453    | 2.0566                          | 0             |
| 05/03/2024 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 1781.7400  | 1871.6200                     | 1.7817    | 1.8716                          | 0             |
| 05/03/2024 | 2032 On 07-November-24 |        |              | Bond Future | 11.1837    | 11.2247                       | 86.4705   | 86.2875                         | 1,130         |
| 05/03/2024 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 3254.7100  | 3152.4200                     | 3.2547    | 3.1524                          | 0             |
| 05/03/2024 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 1988.4200  | 2069.1200                     | 1.9884    | 2.0691                          | 0             |
| 05/03/2024 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 3281.9100  | 3179.1400                     | 3.2819    | 3.1791                          | 0             |
| 05/03/2024 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 1971.8300  | 2052.0500                     | 1.9718    | 2.0521                          | 0             |
| 05/03/2024 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 3309.2000  | 3205.9500                     | 3.3092    | 3.2060                          | 0             |
| 05/03/2024 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 1955.3700  | 2035.1100                     | 1.9554    | 2.0351                          | 0             |
| 05/03/2024 | 2032 On 07-November-24 | 11.64  | Call         | Bond Future | 3731.7000  | 3621.5100                     | 3.7317    | 3.6215                          | 1,615         |
| 05/03/2024 | 2032 On 07-November-24 | 11.64  | Put          | Bond Future | 1725.0000  | 1797.8000                     | 1.7250    | 1.7978                          | 0             |
| 05/03/2024 | 2032 On 07-November-24 | 13.36  | Call         | Bond Future | 9433.6900  | 9272.5000                     | 9.4337    | 9.2725                          | 0             |
| 05/03/2024 | 2032 On 07-November-24 | 13.36  | Put          | Bond Future | 388.6600   | 410.4600                      | 0.3887    | 0.4105                          | 1,615         |
| 05/03/2024 | 2032 On 06-February-25 |        |              | Bond Future | 11.3080    | 11.3512                       | 88.3131   | 88.1259                         | 0             |
| 05/03/2024 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 3611.6700  | 3500.4000                     | 3.6117    | 3.5004                          | 0             |
| 05/03/2024 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 1846.3400  | 1922.3200                     | 1.8463    | 1.9223                          | 0             |
| 05/03/2024 | 2032 On 08-May-25      |        |              | Bond Future | 11.4541    | 11.4997                       | 85.9716   | 85.7800                         | 0             |
| 05/03/2024 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 1729.4400  | 1660.2700                     | 1.7294    | 1.6603                          | 0             |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 4062.6600 | 4185.0600                     | 4.0627    | 4.1851                          | 0             |
| 05/03/2024 | 2033 On 02-May-24      |        |              | Bond Future | 121.1973  | 121.2098                      | 121.1973  | 121.2098                        | 2,064         |
| 05/03/2024 | 2033 On 01-August-24   |        |              | Bond Future | 123.8885  | 123.9012                      | 123.8885  | 123.9012                        | 5,737         |
| 05/03/2024 | 2033 On 07-November-24 |        |              | Bond Future | 125.3375  | 125.3502                      | 125.3375  | 125.3502                        | 0             |
| 05/03/2024 | 2033 On 06-February-25 |        |              | Bond Future | 128.0406  | 128.0530                      | 128.0406  | 128.0530                        | 0             |
| 05/03/2024 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 3100.5500 | 3113.0000                     | 3.1006    | 3.1130                          | 0             |
| 05/03/2024 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 2033 On 08-May-25      |        |              | Bond Future | 129.1918  | 129.2041                      | 129.1918  | 129.2041                        | 0             |
| 05/03/2024 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 1428.2400 | 1415.9500                     | 1.4282    | 1.4160                          | 0             |
| 05/03/2024 | 2037 On 02-May-24      |        |              | Bond Future | 12.1580   | 12.1747                       | 78.8404   | 78.7523                         | 72,767        |
| 05/03/2024 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 189.5500  | 184.6300                      | 0.1896    | 0.1846                          | 0             |
| 05/03/2024 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 4175.4200 | 4258.6600                     | 4.1754    | 4.2587                          | 0             |
| 05/03/2024 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 196.9100  | 191.7900                      | 0.1969    | 0.1918                          | 0             |
| 05/03/2024 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 4126.0300 | 4209.0700                     | 4.1260    | 4.2091                          | 0             |
| 05/03/2024 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 204.4800  | 199.1700                      | 0.2045    | 0.1992                          | 0             |
| 05/03/2024 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 4076.9000 | 4159.7500                     | 4.0769    | 4.1598                          | 0             |
| 05/03/2024 | 2037 On 01-August-24   |        |              | Bond Future | 12.2780   | 12.2955                       | 76.3158   | 76.2257                         | 84,501        |
| 05/03/2024 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 1860.6700 | 1828.2100                     | 1.8607    | 1.8282                          | 0             |
| 05/03/2024 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 2844.3000 | 2901.9900                     | 2.8443    | 2.9020                          | 0             |
| 05/03/2024 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 1885.7100 | 1852.9500                     | 1.8857    | 1.8530                          | 0             |
| 05/03/2024 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 2816.5700 | 2873.9600                     | 2.8166    | 2.8740                          | 0             |
| 05/03/2024 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 1911.1300 | 1878.0500                     | 1.9111    | 1.8781                          | 1,383         |
| 05/03/2024 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 2789.2700 | 2846.3400                     | 2.7893    | 2.8463                          | 0             |
| 05/03/2024 | 2037 On 01-August-24   | 13.17  | Call         | Bond Future | 5346.4200 | 5284.0100                     | 5.3464    | 5.2840                          | 0             |
| 05/03/2024 | 2037 On 01-August-24   | 13.17  | Put          | Bond Future | 920.4900  | 948.2300                      | 0.9205    | 0.9482                          | 1,383         |
| 05/03/2024 | 2037 On 01-August-24   | 13.82  | Call         | Bond Future | 7857.7500 | 7783.5900                     | 7.8578    | 7.7836                          | 0             |
| 05/03/2024 | 2037 On 01-August-24   | 13.82  | Put          | Bond Future | 440.3800  | 456.3700                      | 0.4404    | 0.4564                          | 1,383         |
| 05/03/2024 | 2037 On 07-November-24 |        |              | Bond Future | 12.4085   | 12.4267                       | 78.1087   | 78.0162                         | 9,175         |
| 05/03/2024 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 3627.8200 | 3582.6200                     | 3.6278    | 3.5826                          | 0             |
| 05/03/2024 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 2812.4300 | 2859.6800                     | 2.8124    | 2.8597                          | 0             |
| 05/03/2024 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 3657.1900 | 3611.7600                     | 3.6572    | 3.6118                          | 0             |
| 05/03/2024 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 2791.7500 | 2838.7700                     | 2.7918    | 2.8388                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 3686.6600 | 3641.0100                     | 3.6867    | 3.6410                          | 0             |
| 05/03/2024 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 2771.2100 | 2818.0100                     | 2.7712    | 2.8180                          | 0             |
| 05/03/2024 | 2037 On 06-February-25 |        |              | Bond Future | 12.5470   | 12.5660                       | 75.5127   | 75.4179                         | 0             |
| 05/03/2024 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 3728.0000 | 3678.5400                     | 3.7280    | 3.6785                          | 0             |
| 05/03/2024 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 2676.0200 | 2721.3000                     | 2.6760    | 2.7213                          | 0             |
| 05/03/2024 | 2037 On 08-May-25      |        |              | Bond Future | 12.7073   | 12.7272                       | 77.0691   | 76.9720                         | 0             |
| 05/03/2024 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 2436.2900 | 2399.8300                     | 2.4363    | 2.3998                          | 0             |
| 05/03/2024 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 4718.9800 | 4779.5900                     | 4.7190    | 4.7796                          | 0             |
| 05/03/2024 | 2038 On 02-May-24      |        |              | Bond Future | 131.8671  | 132.3263                      | 131.8671  | 132.3263                        | 5,122         |
| 05/03/2024 | 2038 On 01-August-24   |        |              | Bond Future | 132.7337  | 133.2030                      | 132.7337  | 133.2030                        | 0             |
| 05/03/2024 | 2038 On 07-November-24 |        |              | Bond Future | 135.8873  | 136.3674                      | 135.8873  | 136.3674                        | 0             |
| 05/03/2024 | 2038 On 06-February-25 |        |              | Bond Future | 136.7042  | 137.1943                      | 136.7042  | 137.1943                        | 0             |
| 05/03/2024 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 1474.1700 | 1964.2700                     | 1.4742    | 1.9643                          | 0             |
| 05/03/2024 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 2038 On 08-May-25      |        |              | Bond Future | 139.5636  | 140.0633                      | 139.5636  | 140.0633                        | 0             |
| 05/03/2024 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 0.0000    | 383.3000                      | 0.0000    | 0.3833                          | 0             |
| 05/03/2024 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 116.4200  | 0.0000                        | 0.1164    | 0.0000                          | 0             |
| 05/03/2024 | 2040 On 02-May-24      |        |              | Bond Future | 12.4915   | 12.4877                       | 78.5675   | 78.5883                         | 145,053       |
| 05/03/2024 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 110.2600  | 115.9600                      | 0.1103    | 0.1160                          | 0             |
| 05/03/2024 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 5297.8100 | 5282.7800                     | 5.2978    | 5.2828                          | 0             |
| 05/03/2024 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 115.1400  | 121.0200                      | 0.1151    | 0.1210                          | 0             |
| 05/03/2024 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 5241.5000 | 5226.6500                     | 5.2415    | 5.2267                          | 0             |
| 05/03/2024 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 120.2000  | 126.2500                      | 0.1202    | 0.1263                          | 0             |
| 05/03/2024 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 5185.4500 | 5170.7700                     | 5.1855    | 5.1708                          | 0             |
| 05/03/2024 | 2040 On 01-August-24   |        |              | Bond Future | 12.6170   | 12.6131                       | 75.7866   | 75.8077                         | 3,312         |
| 05/03/2024 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 1730.6600 | 1747.3400                     | 1.7307    | 1.7473                          | 0             |
| 05/03/2024 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 3370.9900 | 3366.5300                     | 3.3710    | 3.3665                          | 0             |
| 05/03/2024 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 1755.1000 | 1771.8800                     | 1.7551    | 1.7719                          | 0             |
| 05/03/2024 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 3339.3000 | 3334.9400                     | 3.3393    | 3.3349                          | 0             |
| 05/03/2024 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 1779.9000 | 1796.7900                     | 1.7799    | 1.7968                          | 0             |
| 05/03/2024 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 3308.0400 | 3303.7900                     | 3.3080    | 3.3038                          | 0             |
| 05/03/2024 | 2040 On 07-November-24 |        |              | Bond Future | 12.7527   | 12.7487                       | 77.5669   | 77.5883                         | 8,677         |
| 05/03/2024 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 3652.5300 | 3671.0700                     | 3.6525    | 3.6711                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 3189.2600 | 3186.4000                     | 3.1893    | 3.1864                          | 0             |
| 05/03/2024 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 3682.5200 | 3701.1000                     | 3.6825    | 3.7011                          | 0             |
| 05/03/2024 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 3166.4400 | 3163.6200                     | 3.1664    | 3.1636                          | 0             |
| 05/03/2024 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 3712.5900 | 3731.2300                     | 3.7126    | 3.7312                          | 0             |
| 05/03/2024 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 3143.7600 | 3141.0000                     | 3.1438    | 3.1410                          | 0             |
| 05/03/2024 | 2040 On 06-February-25 |        |              | Bond Future | 12.8958   | 12.8916                       | 74.7084   | 74.7300                         | 0             |
| 05/03/2024 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 3502.9700 | 3519.4900                     | 3.5030    | 3.5195                          | 0             |
| 05/03/2024 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 3219.9100 | 3214.8600                     | 3.2199    | 3.2149                          | 0             |
| 05/03/2024 | 2040 On 08-May-25      |        |              | Bond Future | 13.0591   | 13.0549                       | 76.2476   | 76.2693                         | 0             |
| 05/03/2024 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 2699.1600 | 2712.6300                     | 2.6992    | 2.7126                          | 0             |
| 05/03/2024 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 4951.0600 | 4942.8900                     | 4.9511    | 4.9429                          | 0             |
| 05/03/2024 | 2044 On 02-May-24      |        |              | Bond Future | 12.5944   | 12.5854                       | 74.5151   | 74.5644                         | 77,730        |
| 05/03/2024 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 93.1800   | 100.1400                      | 0.0932    | 0.1001                          | 0             |
| 05/03/2024 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future | 5650.9600 | 5608.5900                     | 5.6510    | 5.6086                          | 0             |
| 05/03/2024 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 97.4500   | 104.6400                      | 0.0975    | 0.1046                          | 0             |
| 05/03/2024 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future | 5592.7100 | 5550.5700                     | 5.5927    | 5.5506                          | 0             |
| 05/03/2024 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 101.8700  | 109.3100                      | 0.1019    | 0.1093                          | 0             |
| 05/03/2024 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future | 5534.6900 | 5492.8000                     | 5.5347    | 5.4928                          | 0             |
| 05/03/2024 | 2044 On 02-May-24      | 12.50  | Call         | Bond Future | 1312.5500 | 1348.5200                     | 1.3126    | 1.3485                          | 0             |
| 05/03/2024 | 2044 On 02-May-24      | 12.50  | Put          | Bond Future | 1837.7200 | 1824.3600                     | 1.8377    | 1.8244                          | 4,200         |
| 05/03/2024 | 2044 On 02-May-24      | 12.75  | Call         | Bond Future | 2063.2900 | 2106.1400                     | 2.0633    | 2.1061                          | 0             |
| 05/03/2024 | 2044 On 02-May-24      | 12.75  | Put          | Bond Future | 1210.7000 | 1204.2200                     | 1.2107    | 1.2042                          | 10,030        |
| 05/03/2024 | 2044 On 02-May-24      | 13.00  | Call         | Bond Future | 2960.5300 | 3007.9300                     | 2.9605    | 3.0079                          | 0             |
| 05/03/2024 | 2044 On 02-May-24      | 13.00  | Put          | Bond Future | 773.5000  | 771.5700                      | 0.7735    | 0.7716                          | 10,030        |
| 05/03/2024 | 2044 On 01-August-24   |        |              | Bond Future | 12.7165   | 12.7073                       | 71.7703   | 71.8206                         | 37,227        |
| 05/03/2024 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 1375.4400 | 1400.9600                     | 1.3754    | 1.4010                          | 0             |
| 05/03/2024 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future | 3817.0700 | 3792.2600                     | 3.8171    | 3.7923                          | 0             |
| 05/03/2024 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 1397.2800 | 1423.0200                     | 1.3973    | 1.4230                          | 0             |
| 05/03/2024 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future | 3781.4400 | 3756.8500                     | 3.7814    | 3.7569                          | 0             |
| 05/03/2024 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 1419.3100 | 1445.2800                     | 1.4193    | 1.4453                          | 0             |
| 05/03/2024 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future | 3746.0600 | 3721.7000                     | 3.7461    | 3.7217                          | 0             |
| 05/03/2024 | 2044 On 07-November-24 |        |              | Bond Future | 12.8482   | 12.8386                       | 73.4562   | 73.5075                         | 0             |
| 05/03/2024 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future | 3605.4900 | 3640.0900                     | 3.6055    | 3.6401                          | 0             |
| 05/03/2024 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future | 3329.4600 | 3312.7100                     | 3.3295    | 3.3127                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future        | 3635.1100 | 3669.8300                     | 3.6351    | 3.6698                          | 0             |
| 05/03/2024 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future        | 3306.0100 | 3289.3800                     | 3.3060    | 3.2894                          | 0             |
| 05/03/2024 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future        | 3664.8100 | 3699.6600                     | 3.6648    | 3.6997                          | 0             |
| 05/03/2024 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future        | 3282.7100 | 3266.2100                     | 3.2827    | 3.2662                          | 0             |
| 05/03/2024 | 2044 On 06-February-25 |        |              | Bond Future        | 12.9863   | 12.9764                       | 70.6354   | 70.6876                         | 0             |
| 05/03/2024 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future        | 3409.3000 | 3442.0000                     | 3.4093    | 3.4420                          | 0             |
| 05/03/2024 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future        | 3232.9800 | 3213.5500                     | 3.2330    | 3.2136                          | 0             |
| 05/03/2024 | 2044 On 08-May-25      |        |              | Bond Future        | 13.1433   | 13.1330                       | 72.0904   | 72.1433                         | 0             |
| 05/03/2024 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future        | 2766.9200 | 2794.1200                     | 2.7669    | 2.7941                          | 0             |
| 05/03/2024 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future        | 5001.3300 | 4975.6400                     | 5.0013    | 4.9756                          | 0             |
| 05/03/2024 | 2046 On 02-May-24      |        |              | Bond Future        | 113.0006  | 113.5329                      | 113.0006  | 113.5329                        | 16,115        |
| 05/03/2024 | 2046 On 01-August-24   |        |              | Bond Future        | 115.5098  | 116.0538                      | 115.5098  | 116.0538                        | 0             |
| 05/03/2024 | 2046 On 07-November-24 |        |              | Bond Future        | 116.0574  | 116.6139                      | 116.0574  | 116.6139                        | 0             |
| 05/03/2024 | 2046 On 06-February-25 |        |              | Bond Future        | 118.5592  | 119.1273                      | 118.5592  | 119.1273                        | 0             |
| 05/03/2024 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future        | 4549.2100 | 5117.3300                     | 4.5492    | 5.1173                          | 0             |
| 05/03/2024 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 2046 On 08-May-25      |        |              | Bond Future        | 118.7944  | 119.3739                      | 118.7944  | 119.3739                        | 0             |
| 05/03/2024 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future        | 3175.6500 | 2596.1300                     | 3.1757    | 2.5961                          | 0             |
| 05/03/2024 | 2050 On 02-May-24      |        |              | Bond Future        | 114.3727  | 115.1588                      | 114.3727  | 115.1588                        | 14,107        |
| 05/03/2024 | 2050 On 01-August-24   |        |              | Bond Future        | 114.6161  | 115.4197                      | 114.6161  | 115.4197                        | 0             |
| 05/03/2024 | 2050 On 07-November-24 |        |              | Bond Future        | 117.3391  | 118.1616                      | 117.3391  | 118.1616                        | 0             |
| 05/03/2024 | 2050 On 06-February-25 |        |              | Bond Future        | 117.5139  | 118.3535                      | 117.5139  | 118.3535                        | 0             |
| 05/03/2024 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 1913.8900 | 2753.4900                     | 1.9139    | 2.7535                          | 0             |
| 05/03/2024 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 2050 On 08-May-25      |        |              | Bond Future        | 119.9712  | 120.8280                      | 119.9712  | 120.8280                        | 0             |
| 05/03/2024 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future        | 1188.7600 | 332.0200                      | 1.1888    | 0.3320                          | 0             |
| 05/03/2024 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | AL37 On 02-May-24      |        |              | Index Future       | 952.9820  | 951.6000                      | 952.9820  | 951.6000                        | 0             |
| 05/03/2024 | AL37 On 01-August-24   |        |              | Index Future       | 973.9120  | 972.4990                      | 973.9120  | 972.4990                        | 0             |
| 05/03/2024 | AL37 On 07-November-24 |        |              | Index Future       | 996.8200  | 995.3720                      | 996.8200  | 995.3720                        | 0             |
| 05/03/2024 | AL37 On 06-February-25 |        |              | Index Future       | 1018.1140 | 1016.6300                     | 1018.1140 | 1,016.6300                      | 0             |
| 05/03/2024 | AL37 On 08-May-25      |        |              | Index Future       | 1039.2380 | 1037.7200                     | 1039.2380 | 1,037.7200                      | 0             |
| 05/03/2024 | AL7T On 02-May-24      |        |              | Index Future       | 1103.8140 | 1102.1860                     | 1103.8140 | 1,102.1860                      | 0             |
| 05/03/2024 | AL7T On 01-August-24   |        |              | Index Future       | 1128.0570 | 1126.3930                     | 1128.0570 | 1,126.3930                      | 0             |
| 05/03/2024 | AL7T On 07-November-24 |        |              | Index Future       | 1154.5910 | 1152.8850                     | 1154.5910 | 1,152.8850                      | 0             |
| 05/03/2024 | AL7T On 06-February-25 |        |              | Index Future       | 1179.2550 | 1177.5080                     | 1179.2550 | 1,177.5080                      | 0             |
| 05/03/2024 | AL7T On 08-May-25      |        |              | Index Future       | 1203.7230 | 1201.9340                     | 1203.7230 | 1,201.9340                      | 0             |
| 05/03/2024 | ALBI On 02-May-24      |        |              | Index Future       | 956.4530  | 955.7100                      | 956.4530  | 955.7100                        | 94            |
| 05/03/2024 | ALBI On 01-August-24   |        |              | Index Future       | 977.4600  | 976.7000                      | 977.4600  | 976.7000                        | 0             |
| 05/03/2024 | ALBI On 07-November-24 |        |              | Index Future       | 1000.4510 | 999.6710                      | 1000.4510 | 999.6710                        | 0             |
| 05/03/2024 | ALBI On 06-February-25 |        |              | Index Future       | 1021.8220 | 1021.0210                     | 1021.8220 | 1,021.0210                      | 0             |
| 05/03/2024 | ALBI On 08-May-25      |        |              | Index Future       | 1043.0240 | 1042.2020                     | 1043.0240 | 1,042.2020                      | 0             |
| 05/03/2024 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C025 On 31-January-25  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C038 On 31-January-38  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C040 On 06-October-15  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 05/03/2024 | C040 On 31-January-40  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C044 On 31-January-44  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C048 On 28-February-48 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C050 On 31-December-50 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C186 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 05/03/2024 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 05/03/2024 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | ES33 On 02-May-24       |        |              | Bond Future        | 12.5623   | 12.5794                       | 73.6486   | 73.5742                         | 0             |
| 05/03/2024 | ES33 On 01-August-24    |        |              | Bond Future        | 12.7058   | 12.7236                       | 75.2840   | 75.2078                         | 0             |
| 05/03/2024 | ES33 On 07-November-24  |        |              | Bond Future        | 12.8785   | 12.8972                       | 73.2694   | 73.1912                         | 0             |
| 05/03/2024 | ES33 On 06-February-25  |        |              | Bond Future        | 13.0632   | 13.0829                       | 74.8472   | 74.7671                         | 0             |
| 05/03/2024 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 1115.6200 | 1035.5000                     | 1.1156    | 1.0355                          | 0             |
| 05/03/2024 | ES33 On 06-February-25  | 13.34  | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | ES33 On 08-May-25       |        |              | Bond Future        | 13.2650   | 13.2857                       | 72.6069   | 72.5247                         | 0             |
| 05/03/2024 | ES33 On 08-May-25       | 12.73  | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | ES33 On 08-May-25       | 12.73  | Put          | Bond Future        | 2165.1200 | 2247.2800                     | 2.1651    | 2.2473                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield   | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | ES42 On 02-May-24      |        |              | Bond Future | 13.1319     | 13.1335                       | 68.5872   | 68.5792                         | 0             |
| 05/03/2024 | ES42 On 01-August-24   |        |              | Bond Future | 13.2684     | 13.2701                       | 70.1100   | 70.1019                         | 0             |
| 05/03/2024 | ES42 On 07-November-24 |        |              | Bond Future | 13.4283     | 13.4300                       | 67.5067   | 67.4981                         | 0             |
| 05/03/2024 | ES42 On 06-February-25 |        |              | Bond Future | 13.5903     | 13.5923                       | 68.9583   | 68.9493                         | 0             |
| 05/03/2024 | ES42 On 06-February-25 | 13.71  | Call         | Bond Future | 564.8500    | 555.7700                      | 0.5649    | 0.5558                          | 0             |
| 05/03/2024 | ES42 On 06-February-25 | 13.71  | Put          | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | ES42 On 08-May-25      |        |              | Bond Future | 13.7722     | 13.7743                       | 66.1283   | 66.1187                         | 0             |
| 05/03/2024 | ES42 On 08-May-25      | 13.25  | Call         | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | ES42 On 08-May-25      | 13.25  | Put          | Bond Future | 2502.6000   | 2512.2200                     | 2.5026    | 2.5122                          | 0             |
| 05/03/2024 | GOVI On 02-May-24      |        |              | GOVI        | 942.5540    | 941.7900                      | 942.5540  | 941.7900                        | 725           |
| 05/03/2024 | GOVI On 02-May-24      | 950.97 | Call         | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | GOVI On 02-May-24      | 950.97 | Put          | GOVI        | 84160.0000  | 91800.0000                    | 8.4160    | 9.1800                          | 0             |
| 05/03/2024 | GOVI On 02-May-24      | 950.98 | Call         | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | GOVI On 02-May-24      | 950.98 | Put          | GOVI        | 84260.0000  | 91900.0000                    | 8.4260    | 9.1900                          | 0             |
| 05/03/2024 | GOVI On 02-May-24      | 950.99 | Call         | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | GOVI On 02-May-24      | 950.99 | Put          | GOVI        | 84360.0000  | 92000.0000                    | 8.4360    | 9.2000                          | 0             |
| 05/03/2024 | GOVI On 01-August-24   |        |              | GOVI        | 963.2550    | 962.4750                      | 963.2550  | 962.4750                        | 0             |
| 05/03/2024 | GOVI On 01-August-24   | 943.37 | Call         | GOVI        | 198850.0000 | 191050.0000                   | 19.8850   | 19.1050                         | 0             |
| 05/03/2024 | GOVI On 01-August-24   | 943.37 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | GOVI On 01-August-24   | 943.38 | Call         | GOVI        | 198750.0000 | 190950.0000                   | 19.8750   | 19.0950                         | 0             |
| 05/03/2024 | GOVI On 01-August-24   | 943.38 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | GOVI On 01-August-24   | 943.39 | Call         | GOVI        | 198650.0000 | 190850.0000                   | 19.8650   | 19.0850                         | 0             |
| 05/03/2024 | GOVI On 01-August-24   | 943.39 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | GOVI On 07-November-24 |        |              | GOVI        | 985.9130    | 985.1110                      | 985.9130  | 985.1110                        | 0             |
| 05/03/2024 | GOVI On 07-November-24 | 948.78 | Call         | GOVI        | 371330.0000 | 363310.0000                   | 37.1330   | 36.3310                         | 0             |
| 05/03/2024 | GOVI On 07-November-24 | 948.78 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | GOVI On 07-November-24 | 948.79 | Call         | GOVI        | 371230.0000 | 363210.0000                   | 37.1230   | 36.3210                         | 0             |
| 05/03/2024 | GOVI On 07-November-24 | 948.79 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | GOVI On 07-November-24 | 948.80 | Call         | GOVI        | 371130.0000 | 363110.0000                   | 37.1130   | 36.3110                         | 0             |
| 05/03/2024 | GOVI On 07-November-24 | 948.80 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | GOVI On 06-February-25 |        |              | GOVI        | 1006.9730   | 1006.1510                     | 1006.9730 | 1,006.1510                      | 0             |
| 05/03/2024 | GOVI On 06-February-25 | 972.00 | Call         | GOVI        | 349730.0000 | 341510.0000                   | 34.9730   | 34.1510                         | 0             |
| 05/03/2024 | GOVI On 06-February-25 | 972.00 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | GOVI On 08-May-25      |        |              | GOVI        | 1027.8670   | 1027.0230                     | 1027.8670 | 1,027.0230                      | 0             |

| Date       | Contract Details        | Strike   | Call/<br>Put | Product                | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|------------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | GOVI On 08-May-25       | 1,022.00 | Call         | GOVI                   | 58670.0000 | 50230.0000                    | 5.8670    | 5.0230                          | 0             |
| 05/03/2024 | GOVI On 08-May-25       | 1,022.00 | Put          | GOVI                   | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | GVIX On 01-January-29   |          |              | LIVE INDEX             | 110.0000   | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 05/03/2024 | IGOV On 02-May-24       |          |              | Index Future           | 346.7100   | 347.6010                      | 346.7100  | 347.6010                        | 593           |
| 05/03/2024 | IGOV On 01-August-24    |          |              | Index Future           | 354.4080   | 355.3200                      | 354.4080  | 355.3200                        | 0             |
| 05/03/2024 | IGOV On 07-November-24  |          |              | Index Future           | 362.8330   | 363.7650                      | 362.8330  | 363.7650                        | 0             |
| 05/03/2024 | IGOV On 06-February-25  |          |              | Index Future           | 370.6640   | 371.6150                      | 370.6640  | 371.6150                        | 0             |
| 05/03/2024 | IGOV On 08-May-25       |          |              | Index Future           | 378.4340   | 379.4030                      | 378.4340  | 379.4030                        | 0             |
| 05/03/2024 | IS10 On 17-December-25  |          |              | Interest Rate Swap     | 80.2800    | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 05/03/2024 | IS10 On 16-March-26     |          |              | Interest Rate Swap     | 76.8200    | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 05/03/2024 | IS10 On 15-June-26      |          |              | Interest Rate Swap     | 75.2400    | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 05/03/2024 | IS10 On 21-September-26 |          |              | Interest Rate Swap     | 77.2700    | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 05/03/2024 | IS10 On 21-December-26  |          |              | Interest Rate Swap     | 81.3000    | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 05/03/2024 | IS10 On 15-March-27     |          |              | Interest Rate Swap     | 79.8000    | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 05/03/2024 | IS10 On 21-June-27      |          |              | Interest Rate Swap     | 81.8600    | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 05/03/2024 | IS10 On 20-September-27 |          |              | Interest Rate Swap     | 87.6100    | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 05/03/2024 | IS10 On 20-December-27  |          |              | Interest Rate Swap     | 87.9400    | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 05/03/2024 | IS10 On 22-March-28     |          |              | Interest Rate Swap     | 80.8900    | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 05/03/2024 | IS10 On 20-June-28      |          |              | Interest Rate Swap     | 88.6800    | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 05/03/2024 | IS10 On 19-September-28 |          |              | Interest Rate Swap     | 92.0200    | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 05/03/2024 | J186 On 21-December-26  |          |              | Interest Rate Swap     | 8.6830     | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 05/03/2024 | JBAF On 21-February-24  |          |              | Jibar Tradeable Future | 8.3560     | 8.3560                        | 91.6440   | 8.3560                          | 0             |
| 05/03/2024 | JBAF On 20-March-24     |          |              | Jibar Tradeable Future | 8.3700     | 8.3510                        | 91.6300   | 91.6490                         | 0             |
| 05/03/2024 | JBAF On 17-April-24     |          |              | Jibar Tradeable Future | 8.3400     | 8.3580                        | 91.6600   | 91.6420                         | 0             |
| 05/03/2024 | JBAF On 15-May-24       |          |              | Jibar Tradeable Future | 8.3700     | 8.3290                        | 91.6300   | 91.6710                         | 0             |
| 05/03/2024 | JBAF On 19-June-24      |          |              | Jibar Tradeable Future | 8.3000     | 8.3140                        | 91.7000   | 91.6860                         | 0             |
| 05/03/2024 | JBAF On 17-July-24      |          |              | Jibar Tradeable Future | 8.3000     | 8.2450                        | 91.7000   | 91.7550                         | 0             |
| 05/03/2024 | JBAF On 21-August-24    |          |              | Jibar Tradeable Future | 8.2900     | 8.2350                        | 91.7100   | 91.7650                         | 0             |
| 05/03/2024 | JBAF On 18-September-24 |          |              | Jibar Tradeable Future | 8.2000     | 8.0630                        | 91.8000   | 91.9370                         | 0             |
| 05/03/2024 | JBAF On 18-December-24  |          |              | Jibar Tradeable Future | 7.9300     | 7.7560                        | 92.0700   | 92.2440                         | 0             |
| 05/03/2024 | JBAF On 19-March-25     |          |              | Jibar Tradeable Future | 7.8200     | 7.6250                        | 92.1800   | 92.3750                         | 0             |
| 05/03/2024 | JBAF On 18-June-25      |          |              | Jibar Tradeable Future | 7.7200     | 7.5230                        | 92.2800   | 92.4770                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 7.7300    | 7.5750                        | 92.2700   | 92.4250                         | 0             |
| 05/03/2024 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 7.7900    | 7.6370                        | 92.2100   | 92.3630                         | 0             |
| 05/03/2024 | R035 On 02-May-24       |        |              | Bond Future            | 11.7383   | 11.7548                       | 84.3382   | 84.2505                         | 160,734       |
| 05/03/2024 | R035 On 02-May-24       | 11.19  | Call         | Bond Future            | 347.0200  | 338.0000                      | 0.3470    | 0.3380                          | 0             |
| 05/03/2024 | R035 On 02-May-24       | 11.19  | Put          | Bond Future            | 3321.2500 | 3399.8700                     | 3.3213    | 3.3999                          | 0             |
| 05/03/2024 | R035 On 02-May-24       | 11.20  | Call         | Bond Future            | 358.6100  | 349.3000                      | 0.3586    | 0.3493                          | 0             |
| 05/03/2024 | R035 On 02-May-24       | 11.20  | Put          | Bond Future            | 3277.2700 | 3355.6000                     | 3.2773    | 3.3556                          | 0             |
| 05/03/2024 | R035 On 02-May-24       | 11.21  | Call         | Bond Future            | 370.4700  | 360.8700                      | 0.3705    | 0.3609                          | 0             |
| 05/03/2024 | R035 On 02-May-24       | 11.21  | Put          | Bond Future            | 3233.6200 | 3311.6600                     | 3.2336    | 3.3117                          | 0             |
| 05/03/2024 | R035 On 01-August-24    |        |              | Bond Future            | 11.8431   | 11.8604                       | 86.1904   | 86.1008                         | 0             |
| 05/03/2024 | R035 On 01-August-24    | 11.79  | Call         | Bond Future            | 2179.4300 | 2143.1400                     | 2.1794    | 2.1431                          | 0             |
| 05/03/2024 | R035 On 01-August-24    | 11.79  | Put          | Bond Future            | 2456.0400 | 2509.3400                     | 2.4560    | 2.5093                          | 0             |
| 05/03/2024 | R035 On 01-August-24    | 11.80  | Call         | Bond Future            | 2206.9900 | 2170.3900                     | 2.2070    | 2.1704                          | 0             |
| 05/03/2024 | R035 On 01-August-24    | 11.80  | Put          | Bond Future            | 2431.4400 | 2484.4300                     | 2.4314    | 2.4844                          | 0             |
| 05/03/2024 | R035 On 01-August-24    | 11.81  | Call         | Bond Future            | 2234.5000 | 2197.5800                     | 2.2345    | 2.1976                          | 0             |
| 05/03/2024 | R035 On 01-August-24    | 11.81  | Put          | Bond Future            | 2406.8300 | 2459.5000                     | 2.4068    | 2.4595                          | 0             |
| 05/03/2024 | R035 On 07-November-24  |        |              | Bond Future            | 11.9722   | 11.9903                       | 83.7006   | 83.6087                         | 14,838        |
| 05/03/2024 | R035 On 07-November-24  | 12.17  | Call         | Bond Future            | 3748.3800 | 3702.8200                     | 3.7484    | 3.7028                          | 0             |
| 05/03/2024 | R035 On 07-November-24  | 12.17  | Put          | Bond Future            | 2751.3000 | 2797.6800                     | 2.7513    | 2.7977                          | 0             |
| 05/03/2024 | R035 On 07-November-24  | 12.18  | Call         | Bond Future            | 3778.1600 | 3732.3700                     | 3.7782    | 3.7324                          | 0             |
| 05/03/2024 | R035 On 07-November-24  | 12.18  | Put          | Bond Future            | 2731.1200 | 2777.2700                     | 2.7311    | 2.7773                          | 0             |
| 05/03/2024 | R035 On 07-November-24  | 12.19  | Call         | Bond Future            | 3807.7600 | 3761.7500                     | 3.8078    | 3.7618                          | 0             |
| 05/03/2024 | R035 On 07-November-24  | 12.19  | Put          | Bond Future            | 2710.8000 | 2756.7300                     | 2.7108    | 2.7567                          | 0             |
| 05/03/2024 | R035 On 06-February-25  |        |              | Bond Future            | 12.1119   | 12.1308                       | 85.4848   | 85.3906                         | 0             |
| 05/03/2024 | R035 On 06-February-25  | 12.41  | Call         | Bond Future            | 3924.6100 | 3873.6200                     | 3.9246    | 3.8736                          | 0             |
| 05/03/2024 | R035 On 06-February-25  | 12.41  | Put          | Bond Future            | 2460.9200 | 2504.1600                     | 2.4609    | 2.5042                          | 0             |
| 05/03/2024 | R035 On 08-May-25       |        |              | Bond Future            | 12.2623   | 12.2822                       | 82.7358   | 82.6392                         | 0             |
| 05/03/2024 | R035 On 08-May-25       | 11.78  | Call         | Bond Future            | 2360.7100 | 2325.1500                     | 2.3607    | 2.3252                          | 0             |
| 05/03/2024 | R035 On 08-May-25       | 11.78  | Put          | Bond Future            | 4752.0700 | 4813.0600                     | 4.7521    | 4.8131                          | 0             |
| 05/03/2024 | R053 On 02-May-24       |        |              | Bond Future            | 12.4435   | 12.4397                       | 94.7701   | 94.7982                         | 5,189         |
| 05/03/2024 | R053 On 02-May-24       | 13.02  | Call         | Bond Future            | 4685.8800 | 4721.0400                     | 4.6859    | 4.7210                          | 0             |
| 05/03/2024 | R053 On 02-May-24       | 13.02  | Put          | Bond Future            | 627.1200  | 634.1700                      | 0.6271    | 0.6342                          | 0             |
| 05/03/2024 | R053 On 02-May-24       | 13.03  | Call         | Bond Future            | 4740.6300 | 4775.7700                     | 4.7406    | 4.7758                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | R053 On 02-May-24      | 13.03  | Put          | Bond Future | 614.3500  | 621.3800                      | 0.6144    | 0.6214                          | 0             |
| 05/03/2024 | R053 On 02-May-24      | 13.04  | Call         | Bond Future | 4795.4100 | 4830.5400                     | 4.7954    | 4.8305                          | 0             |
| 05/03/2024 | R053 On 02-May-24      | 13.04  | Put          | Bond Future | 601.7100  | 608.7300                      | 0.6017    | 0.6087                          | 0             |
| 05/03/2024 | R053 On 01-August-24   |        |              | Bond Future | 12.5544   | 12.5504                       | 96.8515   | 96.8802                         | 0             |
| 05/03/2024 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 5719.6000 | 5749.6900                     | 5.7196    | 5.7497                          | 0             |
| 05/03/2024 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 1732.2800 | 1733.6500                     | 1.7323    | 1.7337                          | 0             |
| 05/03/2024 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 5767.8500 | 5797.9900                     | 5.7679    | 5.7980                          | 0             |
| 05/03/2024 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 1714.0700 | 1715.4900                     | 1.7141    | 1.7155                          | 0             |
| 05/03/2024 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 5815.9700 | 5846.1600                     | 5.8160    | 5.8462                          | 0             |
| 05/03/2024 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 1695.8300 | 1697.3000                     | 1.6958    | 1.6973                          | 0             |
| 05/03/2024 | R053 On 07-November-24 |        |              | Bond Future | 12.6828   | 12.6787                       | 93.2551   | 93.2841                         | 0             |
| 05/03/2024 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 4739.6700 | 4764.4400                     | 4.7397    | 4.7644                          | 0             |
| 05/03/2024 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 3986.8300 | 3982.5700                     | 3.9868    | 3.9826                          | 0             |
| 05/03/2024 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 4779.4100 | 4804.2600                     | 4.7794    | 4.8043                          | 0             |
| 05/03/2024 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 3956.9200 | 3952.7400                     | 3.9569    | 3.9527                          | 0             |
| 05/03/2024 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 4819.2800 | 4844.2100                     | 4.8193    | 4.8442                          | 0             |
| 05/03/2024 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 3927.2300 | 3923.1300                     | 3.9272    | 3.9231                          | 0             |
| 05/03/2024 | R053 On 06-February-25 |        |              | Bond Future | 12.8149   | 12.8107                       | 95.2411   | 95.2704                         | 0             |
| 05/03/2024 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 4739.6800 | 4762.2600                     | 4.7397    | 4.7623                          | 0             |
| 05/03/2024 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 3878.8700 | 3872.1500                     | 3.8789    | 3.8722                          | 0             |
| 05/03/2024 | R053 On 08-May-25      |        |              | Bond Future | 12.9610   | 12.9567                       | 91.3360   | 91.3655                         | 0             |
| 05/03/2024 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 3766.9600 | 3785.7800                     | 3.7670    | 3.7858                          | 0             |
| 05/03/2024 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 5998.1600 | 5987.5500                     | 5.9982    | 5.9876                          | 0             |
| 05/03/2024 | R186 On 02-May-24      |        |              | Bond Future | 8.9346    | 8.9724                        | 107.5274  | 107.4388                        | 93,097        |
| 05/03/2024 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 3.1900    | 2.5900                        | 0.0032    | 0.0026                          | 0             |
| 05/03/2024 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 2251.0600 | 2339.1200                     | 2.2511    | 2.3391                          | 0             |
| 05/03/2024 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 3.3900    | 2.7500                        | 0.0034    | 0.0028                          | 0             |
| 05/03/2024 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 2227.1400 | 2315.1600                     | 2.2271    | 2.3152                          | 0             |
| 05/03/2024 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 3.7200    | 3.0300                        | 0.0037    | 0.0030                          | 0             |
| 05/03/2024 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 2203.3500 | 2291.3200                     | 2.2034    | 2.2913                          | 0             |
| 05/03/2024 | R186 On 02-May-24      | 9.73   | Call         | Bond Future | 1924.6600 | 1848.6200                     | 1.9247    | 1.8486                          | 2,030         |
| 05/03/2024 | R186 On 02-May-24      | 9.73   | Put          | Bond Future | 78.6000   | 91.2200                       | 0.0786    | 0.0912                          | 0             |
| 05/03/2024 | R186 On 02-May-24      | 10.40  | Call         | Bond Future | 3383.1800 | 3297.5400                     | 3.3832    | 3.2975                          | 0             |
| 05/03/2024 | R186 On 02-May-24      | 10.40  | Put          | Bond Future | 14.5200   | 17.5400                       | 0.0145    | 0.0175                          | 2,030         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | R186 On 01-August-24   |        |              | Bond Future | 8.9351    | 8.9774                        | 104.5807  | 104.4900                        | 0             |
| 05/03/2024 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 489.1000  | 457.3000                      | 0.4891    | 0.4573                          | 0             |
| 05/03/2024 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 1037.9300 | 1096.7900                     | 1.0379    | 1.0968                          | 0             |
| 05/03/2024 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 499.1200  | 466.9000                      | 0.4991    | 0.4669                          | 0             |
| 05/03/2024 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 1026.3700 | 1084.8100                     | 1.0264    | 1.0848                          | 0             |
| 05/03/2024 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 508.9900  | 476.3600                      | 0.5090    | 0.4764                          | 0             |
| 05/03/2024 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 1014.6600 | 1072.6900                     | 1.0147    | 1.0727                          | 0             |
| 05/03/2024 | R186 On 07-November-24 |        |              | Bond Future | 8.9450    | 8.9935                        | 107.0384  | 106.9453                        | 35,599        |
| 05/03/2024 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 1208.5400 | 1159.1300                     | 1.2085    | 1.1591                          | 0             |
| 05/03/2024 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 854.1100  | 897.8200                      | 0.8541    | 0.8978                          | 0             |
| 05/03/2024 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 1220.8200 | 1171.1500                     | 1.2208    | 1.1712                          | 0             |
| 05/03/2024 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 847.2800  | 890.7300                      | 0.8473    | 0.8907                          | 0             |
| 05/03/2024 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 1233.4900 | 1183.5600                     | 1.2335    | 1.1836                          | 0             |
| 05/03/2024 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 840.8500  | 884.0400                      | 0.8409    | 0.8840                          | 0             |
| 05/03/2024 | R186 On 06-February-25 |        |              | Bond Future | 8.9915    | 9.0475                        | 104.0048  | 103.9093                        | 0             |
| 05/03/2024 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 1100.0900 | 1053.1700                     | 1.1001    | 1.0532                          | 0             |
| 05/03/2024 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 1034.3600 | 1082.9600                     | 1.0344    | 1.0830                          | 0             |
| 05/03/2024 | R186 On 08-May-25      |        |              | Bond Future | 9.1024    | 9.1683                        | 106.1520  | 106.0540                        | 0             |
| 05/03/2024 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 539.4300  | 507.1000                      | 0.5394    | 0.5071                          | 0             |
| 05/03/2024 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 1485.5400 | 1551.2100                     | 1.4855    | 1.5512                          | 0             |
| 05/03/2024 | R202 On 02-May-24      |        |              | Bond Future | 259.7291  | 259.7555                      | 259.7291  | 259.7555                        | 4,848         |
| 05/03/2024 | R202 On 01-August-24   |        |              | Bond Future | 260.4193  | 260.4458                      | 260.4193  | 260.4458                        | 0             |
| 05/03/2024 | R202 On 07-November-24 |        |              | Bond Future | 266.6069  | 266.6335                      | 266.6069  | 266.6335                        | 6             |
| 05/03/2024 | R202 On 06-February-25 |        |              | Bond Future | 267.1462  | 267.1723                      | 267.1462  | 267.1723                        | 0             |
| 05/03/2024 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 356.1700  | 382.3300                      | 0.3562    | 0.3823                          | 0             |
| 05/03/2024 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | R202 On 08-May-25      |        |              | Bond Future | 272.7342  | 272.7597                      | 272.7342  | 272.7597                        | 0             |
| 05/03/2024 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 424.2000  | 449.6900                      | 0.4242    | 0.4497                          | 0             |
| 05/03/2024 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | R209 On 02-May-24      |        |              | Bond Future | 11.8669   | 11.8834                       | 65.2919   | 65.2148                         | 13,185        |
| 05/03/2024 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 170.5600  | 165.9600                      | 0.1706    | 0.1660                          | 0             |
| 05/03/2024 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 3534.8800 | 3607.3300                     | 3.5349    | 3.6073                          | 0             |
| 05/03/2024 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 177.1100  | 172.3300                      | 0.1771    | 0.1723                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 3491.4700 | 3563.7400                     | 3.4915    | 3.5637                          | 0             |
| 05/03/2024 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 183.8500  | 178.8900                      | 0.1839    | 0.1789                          | 0             |
| 05/03/2024 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 3448.3100 | 3520.4000                     | 3.4483    | 3.5204                          | 0             |
| 05/03/2024 | R209 On 01-August-24   |        |              | Bond Future | 11.9675   | 11.9846                       | 66.7258   | 66.6471                         | 1,690         |
| 05/03/2024 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 1524.2600 | 1495.9800                     | 1.5243    | 1.4960                          | 0             |
| 05/03/2024 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 2393.5600 | 2444.0100                     | 2.3936    | 2.4440                          | 0             |
| 05/03/2024 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 1546.2700 | 1517.7000                     | 1.5463    | 1.5177                          | 0             |
| 05/03/2024 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 2368.8000 | 2418.9600                     | 2.3688    | 2.4190                          | 0             |
| 05/03/2024 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 1568.4400 | 1539.5800                     | 1.5684    | 1.5396                          | 0             |
| 05/03/2024 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 2344.2400 | 2394.1100                     | 2.3442    | 2.3941                          | 0             |
| 05/03/2024 | R209 On 07-November-24 |        |              | Bond Future | 12.0853   | 12.1032                       | 65.1369   | 65.0561                         | 5,237         |
| 05/03/2024 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 3054.6300 | 3015.6700                     | 3.0546    | 3.0157                          | 0             |
| 05/03/2024 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 2494.3500 | 2536.2000                     | 2.4944    | 2.5362                          | 0             |
| 05/03/2024 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 3080.2400 | 3041.0700                     | 3.0802    | 3.0411                          | 0             |
| 05/03/2024 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 2475.3300 | 2516.9700                     | 2.4753    | 2.5170                          | 0             |
| 05/03/2024 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 3105.9300 | 3066.5600                     | 3.1059    | 3.0666                          | 0             |
| 05/03/2024 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 2456.4400 | 2497.8800                     | 2.4564    | 2.4979                          | 0             |
| 05/03/2024 | R209 On 06-February-25 |        |              | Bond Future | 12.2086   | 12.2272                       | 66.5250   | 66.4422                         | 0             |
| 05/03/2024 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 3227.6000 | 3183.7200                     | 3.2276    | 3.1837                          | 0             |
| 05/03/2024 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 2210.5600 | 2249.4600                     | 2.2106    | 2.2495                          | 0             |
| 05/03/2024 | R209 On 08-May-25      |        |              | Bond Future | 12.3471   | 12.3665                       | 64.7432   | 64.6584                         | 0             |
| 05/03/2024 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 2116.4400 | 2084.6800                     | 2.1164    | 2.0847                          | 0             |
| 05/03/2024 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 4153.0300 | 4206.0800                     | 4.1530    | 4.2061                          | 0             |
| 05/03/2024 | R210 On 02-May-24      |        |              | Bond Future | 233.4220  | 233.4048                      | 233.4220  | 233.4048                        | 198           |
| 05/03/2024 | R210 On 01-August-24   |        |              | Bond Future | 238.6050  | 238.5873                      | 238.6050  | 238.5873                        | 300           |
| 05/03/2024 | R210 On 07-November-24 |        |              | Bond Future | 240.9442  | 240.9255                      | 240.9442  | 240.9255                        | 60            |
| 05/03/2024 | R210 On 06-February-25 |        |              | Bond Future | 246.1394  | 246.1194                      | 246.1394  | 246.1194                        | 0             |
| 05/03/2024 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 6529.4300 | 6509.4000                     | 6.5294    | 6.5094                          | 0             |
| 05/03/2024 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | R210 On 08-May-25      |        |              | Bond Future | 247.8873  | 247.8659                      | 247.8873  | 247.8659                        | 0             |
| 05/03/2024 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 142.6600  | 164.0800                      | 0.1427    | 0.1641                          | 0             |
| 05/03/2024 | R213 On 02-May-24      |        |              | Bond Future | 10.6216   | 10.6534                       | 84.0329   | 83.8982                         | 25,824        |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 453.0700  | 422.5500                      | 0.4531    | 0.4226                          | 0             |
| 05/03/2024 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 1914.1800 | 2018.2900                     | 1.9142    | 2.0183                          | 0             |
| 05/03/2024 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 467.2200  | 435.9700                      | 0.4672    | 0.4360                          | 0             |
| 05/03/2024 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 1885.1000 | 1988.4800                     | 1.8851    | 1.9885                          | 0             |
| 05/03/2024 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 481.6500  | 449.6700                      | 0.4817    | 0.4497                          | 0             |
| 05/03/2024 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 1856.3200 | 1958.9700                     | 1.8563    | 1.9590                          | 0             |
| 05/03/2024 | R213 On 01-August-24   |        |              | Bond Future | 10.6993   | 10.7327                       | 85.8784   | 85.7408                         | 0             |
| 05/03/2024 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 2114.5300 | 2042.9000                     | 2.1145    | 2.0429                          | 0             |
| 05/03/2024 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 1455.7600 | 1521.7300                     | 1.4558    | 1.5217                          | 0             |
| 05/03/2024 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 2139.1400 | 2067.0100                     | 2.1391    | 2.0670                          | 0             |
| 05/03/2024 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 1439.6000 | 1505.0700                     | 1.4396    | 1.5051                          | 0             |
| 05/03/2024 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 2163.6600 | 2091.0300                     | 2.1637    | 2.0910                          | 0             |
| 05/03/2024 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 1423.3800 | 1488.3500                     | 1.4234    | 1.4884                          | 0             |
| 05/03/2024 | R213 On 07-November-24 |        |              | Bond Future | 10.8023   | 10.8377                       | 84.3355   | 84.1944                         | 10,002        |
| 05/03/2024 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 3259.7900 | 3177.5500                     | 3.2598    | 3.1776                          | 0             |
| 05/03/2024 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 1651.5200 | 1710.3600                     | 1.6515    | 1.7104                          | 0             |
| 05/03/2024 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 3285.3100 | 3202.7300                     | 3.2853    | 3.2027                          | 0             |
| 05/03/2024 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 1638.0800 | 1696.5800                     | 1.6381    | 1.6966                          | 0             |
| 05/03/2024 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 3310.6500 | 3227.7100                     | 3.3107    | 3.2277                          | 0             |
| 05/03/2024 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 1624.4900 | 1682.6300                     | 1.6245    | 1.6826                          | 0             |
| 05/03/2024 | R213 On 06-February-25 |        |              | Bond Future | 10.9213   | 10.9587                       | 86.1339   | 85.9895                         | 0             |
| 05/03/2024 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 3338.4300 | 3253.1000                     | 3.3384    | 3.2531                          | 0             |
| 05/03/2024 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 1701.1300 | 1760.2100                     | 1.7011    | 1.7602                          | 0             |
| 05/03/2024 | R213 On 08-May-25      |        |              | Bond Future | 11.0563   | 11.0958                       | 84.3537   | 84.2059                         | 0             |
| 05/03/2024 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 1634.6300 | 1580.7300                     | 1.6346    | 1.5807                          | 0             |
| 05/03/2024 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 3670.7300 | 3764.6400                     | 3.6707    | 3.7646                          | 0             |
| 05/03/2024 | R214 On 02-May-24      |        |              | Bond Future | 12.3263   | 12.3274                       | 60.2484   | 60.2431                         | 23,406        |
| 05/03/2024 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 102.5900  | 105.8900                      | 0.1026    | 0.1059                          | 0             |
| 05/03/2024 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 4410.5800 | 4419.2000                     | 4.4106    | 4.4192                          | 0             |
| 05/03/2024 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 107.0500  | 110.4300                      | 0.1071    | 0.1104                          | 0             |
| 05/03/2024 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 4362.6000 | 4371.3000                     | 4.3626    | 4.3713                          | 0             |
| 05/03/2024 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 111.6900  | 115.1600                      | 0.1117    | 0.1152                          | 0             |
| 05/03/2024 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 4314.8600 | 4323.6500                     | 4.3149    | 4.3237                          | 0             |
| 05/03/2024 | R214 On 02-May-24      | 12.12  | Call         | Bond Future | 852.0400  | 860.4900                      | 0.8520    | 0.8605                          | 10,000        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | R214 On 02-May-24      | 12.12  | Put          | Bond Future | 1836.0800 | 1849.8500                     | 1.8361    | 1.8499                          | 0             |
| 05/03/2024 | R214 On 02-May-24      | 12.14  | Call         | Bond Future | 891.8200  | 900.3100                      | 0.8918    | 0.9003                          | 5,110         |
| 05/03/2024 | R214 On 02-May-24      | 12.14  | Put          | Bond Future | 1779.3500 | 1793.1600                     | 1.7794    | 1.7932                          | 0             |
| 05/03/2024 | R214 On 02-May-24      | 12.87  | Call         | Bond Future | 2957.0700 | 2962.1600                     | 2.9571    | 2.9622                          | 0             |
| 05/03/2024 | R214 On 02-May-24      | 12.87  | Put          | Bond Future | 480.6600  | 491.0700                      | 0.4807    | 0.4911                          | 15,110        |
| 05/03/2024 | R214 On 02-May-24      | 13.52  | Call         | Bond Future | 5352.0800 | 5351.6300                     | 5.3521    | 5.3516                          | 0             |
| 05/03/2024 | R214 On 02-May-24      | 13.52  | Put          | Bond Future | 123.2300  | 128.1000                      | 0.1232    | 0.1281                          | 15,110        |
| 05/03/2024 | R214 On 01-August-24   |        |              | Bond Future | 12.4280   | 12.4292                       | 61.5716   | 61.5661                         | 0             |
| 05/03/2024 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 1461.2300 | 1465.5500                     | 1.4612    | 1.4656                          | 0             |
| 05/03/2024 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 2727.4800 | 2737.2300                     | 2.7275    | 2.7372                          | 0             |
| 05/03/2024 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 1482.4600 | 1486.7900                     | 1.4825    | 1.4868                          | 0             |
| 05/03/2024 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 2700.7100 | 2710.4700                     | 2.7007    | 2.7105                          | 0             |
| 05/03/2024 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 1503.8500 | 1508.1800                     | 1.5039    | 1.5082                          | 0             |
| 05/03/2024 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 2674.1600 | 2683.9200                     | 2.6742    | 2.6839                          | 0             |
| 05/03/2024 | R214 On 07-November-24 |        |              | Bond Future | 12.5497   | 12.5510                       | 59.7115   | 59.7058                         | 0             |
| 05/03/2024 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 2999.6500 | 3002.4100                     | 2.9997    | 3.0024                          | 0             |
| 05/03/2024 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 2770.2500 | 2778.7300                     | 2.7703    | 2.7787                          | 0             |
| 05/03/2024 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 3024.8500 | 3027.5800                     | 3.0249    | 3.0276                          | 0             |
| 05/03/2024 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 2749.9800 | 2758.4300                     | 2.7500    | 2.7584                          | 0             |
| 05/03/2024 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 3050.1300 | 3052.8500                     | 3.0501    | 3.0529                          | 0             |
| 05/03/2024 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 2729.8300 | 2738.2700                     | 2.7298    | 2.7383                          | 0             |
| 05/03/2024 | R214 On 06-February-25 |        |              | Bond Future | 12.6781   | 12.6794                       | 60.9843   | 60.9782                         | 0             |
| 05/03/2024 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 2917.3800 | 2918.3500                     | 2.9174    | 2.9184                          | 0             |
| 05/03/2024 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 2773.7200 | 2780.7700                     | 2.7737    | 2.7808                          | 0             |
| 05/03/2024 | R214 On 08-May-25      |        |              | Bond Future | 12.8132   | 12.8147                       | 58.9372   | 58.9307                         | 0             |
| 05/03/2024 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 2298.6400 | 2299.3900                     | 2.2986    | 2.2994                          | 0             |
| 05/03/2024 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 4175.7400 | 4183.0000                     | 4.1757    | 4.1830                          | 0             |
| 05/03/2024 | R248 On 02-May-24      |        |              | Bond Future | 12.5055   | 12.5015                       | 73.2416   | 73.2638                         | 246,040       |
| 05/03/2024 | R248 On 02-May-24      | 11.40  | Call         | Bond Future | 39.4200   | 42.1700                       | 0.0394    | 0.0422                          | 0             |
| 05/03/2024 | R248 On 02-May-24      | 11.40  | Put          | Bond Future | 6814.2100 | 6794.7100                     | 6.8142    | 6.7947                          | 0             |
| 05/03/2024 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 53.5200   | 56.9700                       | 0.0535    | 0.0570                          | 0             |
| 05/03/2024 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 6432.3300 | 6413.5300                     | 6.4323    | 6.4135                          | 0             |
| 05/03/2024 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 56.2300   | 59.8100                       | 0.0562    | 0.0598                          | 0             |
| 05/03/2024 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 6369.3800 | 6350.7100                     | 6.3694    | 6.3507                          | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/03/2024 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 59.0600   | 62.7700                       | 0.0591    | 0.0628                          | 0             |
| 05/03/2024 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 6306.6500 | 6288.1100                     | 6.3067    | 6.2881                          | 0             |
| 05/03/2024 | R248 On 02-May-24      | 12.40  | Call         | Bond Future | 1288.3100 | 1311.6800                     | 1.2883    | 1.3117                          | 0             |
| 05/03/2024 | R248 On 02-May-24      | 12.40  | Put          | Bond Future | 1889.7200 | 1890.8400                     | 1.8897    | 1.8908                          | 0             |
| 05/03/2024 | R248 On 02-May-24      | 13.16  | Call         | Bond Future | 4018.2600 | 4046.4200                     | 4.0183    | 4.0464                          | 0             |
| 05/03/2024 | R248 On 02-May-24      | 13.16  | Put          | Bond Future | 476.2000  | 482.1100                      | 0.4762    | 0.4821                          | 0             |
| 05/03/2024 | R248 On 01-August-24   |        |              | Bond Future | 12.6140   | 12.6099                       | 74.8502   | 74.8728                         | 13,000        |
| 05/03/2024 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 1737.0100 | 1754.3700                     | 1.7370    | 1.7544                          | 0             |
| 05/03/2024 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 3525.6100 | 3520.2900                     | 3.5256    | 3.5203                          | 0             |
| 05/03/2024 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 1762.1600 | 1779.6300                     | 1.7622    | 1.7796                          | 0             |
| 05/03/2024 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 3492.5800 | 3487.3700                     | 3.4926    | 3.4874                          | 0             |
| 05/03/2024 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 1787.3100 | 1804.8900                     | 1.7873    | 1.8049                          | 0             |
| 05/03/2024 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 3459.6300 | 3454.5300                     | 3.4596    | 3.4545                          | 0             |
| 05/03/2024 | R248 On 07-November-24 |        |              | Bond Future | 12.7434   | 12.7392                       | 72.1573   | 72.1803                         | 0             |
| 05/03/2024 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 3595.5000 | 3614.8300                     | 3.5955    | 3.6148                          | 0             |
| 05/03/2024 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 3395.6200 | 3391.9500                     | 3.3956    | 3.3920                          | 0             |
| 05/03/2024 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 3625.4900 | 3644.8900                     | 3.6255    | 3.6449                          | 0             |
| 05/03/2024 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 3371.1800 | 3367.5800                     | 3.3712    | 3.3676                          | 0             |
| 05/03/2024 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 3655.5800 | 3675.0300                     | 3.6556    | 3.6750                          | 0             |
| 05/03/2024 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 3346.9200 | 3343.3700                     | 3.3469    | 3.3434                          | 0             |
| 05/03/2024 | R248 On 06-February-25 |        |              | Bond Future | 12.8796   | 12.8753                       | 73.6950   | 73.7182                         | 0             |
| 05/03/2024 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 2958.9700 | 2975.1100                     | 2.9590    | 2.9751                          | 0             |
| 05/03/2024 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 3880.3200 | 3873.2600                     | 3.8803    | 3.8733                          | 0             |
| 05/03/2024 | R248 On 08-May-25      |        |              | Bond Future | 13.0227   | 13.0183                       | 70.7652   | 70.7885                         | 0             |
| 05/03/2024 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 2779.4400 | 2793.8400                     | 2.7794    | 2.7938                          | 0             |
| 05/03/2024 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 5070.8100 | 5061.8700                     | 5.0708    | 5.0619                          | 0             |
| 05/03/2024 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 05/03/2024 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |