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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For May 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2025 On 01-August-24   |        |              | Bond Future        | 181.7291  | 181.6021                      | 181.7291  | 181.6021                        | 5,040         |
| 15/05/2024 | 2025 On 07-November-24 |        |              | Bond Future        | 186.0754  | 185.9448                      | 186.0754  | 185.9448                        | 4,944         |
| 15/05/2024 | 2029 On 01-August-24   |        |              | Bond Future        | 131.0880  | 130.8903                      | 131.0880  | 130.8903                        | 9,526         |
| 15/05/2024 | 2029 On 07-November-24 |        |              | Bond Future        | 132.8158  | 132.6133                      | 132.8158  | 132.6133                        | 0             |
| 15/05/2024 | 2029 On 06-February-25 |        |              | Bond Future        | 135.7383  | 135.5302                      | 135.7383  | 135.5302                        | 0             |
| 15/05/2024 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 3338.2900 | 3130.2300                     | 3.3383    | 3.1302                          | 0             |
| 15/05/2024 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2029 On 08-May-25      |        |              | Bond Future        | 137.3027  | 137.0894                      | 137.3027  | 137.0894                        | 0             |
| 15/05/2024 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future        | 547.3100  | 760.6000                      | 0.5473    | 0.7606                          | 0             |
| 15/05/2024 | 2029 On 07-August-25   |        |              | Bond Future        | 140.1799  | 139.9601                      | 140.1799  | 139.9601                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | 2029 On 07-August-25   | 137.41 | Call         | Bond Future | 2769.8900 | 2550.1200                     | 2.7699    | 2.5501                          | 0             |
| 15/05/2024 | 2029 On 07-August-25   | 137.41 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2030 On 01-August-24   |        |              | Bond Future | 10.4815   | 10.5796                       | 89.9725   | 89.5980                         | 121,100       |
| 15/05/2024 | 2030 On 01-August-24   | 10.21  | Call         | Bond Future | 834.8300  | 708.2100                      | 0.8348    | 0.7082                          | 600           |
| 15/05/2024 | 2030 On 01-August-24   | 10.21  | Put          | Bond Future | 1881.7900 | 2129.6500                     | 1.8818    | 2.1297                          | 0             |
| 15/05/2024 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 1101.3000 | 947.4400                      | 1.1013    | 0.9474                          | 0             |
| 15/05/2024 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 1529.5100 | 1750.1300                     | 1.5295    | 1.7501                          | 0             |
| 15/05/2024 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 1119.3400 | 963.7600                      | 1.1193    | 0.9638                          | 0             |
| 15/05/2024 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 1509.0600 | 1727.9600                     | 1.5091    | 1.7280                          | 0             |
| 15/05/2024 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 1137.7300 | 980.4100                      | 1.1377    | 0.9804                          | 0             |
| 15/05/2024 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 1488.9700 | 1706.1300                     | 1.4890    | 1.7061                          | 0             |
| 15/05/2024 | 2030 On 01-August-24   | 10.71  | Call         | Bond Future | 1817.7800 | 1606.0700                     | 1.8178    | 1.6061                          | 600           |
| 15/05/2024 | 2030 On 01-August-24   | 10.71  | Put          | Bond Future | 948.4400  | 1111.2100                     | 0.9484    | 1.1112                          | 0             |
| 15/05/2024 | 2030 On 01-August-24   | 11.31  | Call         | Bond Future | 3473.6500 | 3180.4500                     | 3.4737    | 3.1805                          | 0             |
| 15/05/2024 | 2030 On 01-August-24   | 11.31  | Put          | Bond Future | 370.6100  | 451.8900                      | 0.3706    | 0.4519                          | 600           |
| 15/05/2024 | 2030 On 07-November-24 |        |              | Bond Future | 10.5772   | 10.6817                       | 92.1009   | 91.7172                         | 54,764        |
| 15/05/2024 | 2030 On 07-November-24 | 10.21  | Call         | Bond Future | 1245.4100 | 1105.3500                     | 1.2454    | 1.1054                          | 600           |
| 15/05/2024 | 2030 On 07-November-24 | 10.21  | Put          | Bond Future | 2610.0100 | 2853.5700                     | 2.6100    | 2.8536                          | 0             |
| 15/05/2024 | 2030 On 07-November-24 | 10.71  | Call         | Bond Future | 2164.6400 | 1964.8300                     | 2.1646    | 1.9648                          | 600           |
| 15/05/2024 | 2030 On 07-November-24 | 10.71  | Put          | Bond Future | 1677.3000 | 1861.1100                     | 1.6773    | 1.8611                          | 0             |
| 15/05/2024 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 2228.8100 | 2025.5300                     | 2.2288    | 2.0255                          | 0             |
| 15/05/2024 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 1631.8400 | 1812.1800                     | 1.6318    | 1.8122                          | 0             |
| 15/05/2024 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 2250.3100 | 2045.8800                     | 2.2503    | 2.0459                          | 0             |
| 15/05/2024 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 1616.8300 | 1796.0200                     | 1.6168    | 1.7960                          | 0             |
| 15/05/2024 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 2272.1500 | 2066.5800                     | 2.2722    | 2.0666                          | 0             |
| 15/05/2024 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 1602.1900 | 1780.2400                     | 1.6022    | 1.7802                          | 0             |
| 15/05/2024 | 2030 On 07-November-24 | 11.91  | Call         | Bond Future | 5277.9700 | 4970.0500                     | 5.2780    | 4.9701                          | 0             |
| 15/05/2024 | 2030 On 07-November-24 | 11.91  | Put          | Bond Future | 532.6000  | 608.3000                      | 0.5326    | 0.6083                          | 600           |
| 15/05/2024 | 2030 On 06-February-25 |        |              | Bond Future | 10.6831   | 10.7944                       | 90.0952   | 89.7024                         | 0             |
| 15/05/2024 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 2236.9300 | 2045.6000                     | 2.2369    | 2.0456                          | 0             |
| 15/05/2024 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 2247.7900 | 2449.2300                     | 2.2478    | 2.4492                          | 0             |
| 15/05/2024 | 2030 On 08-May-25      |        |              | Bond Future | 10.8052   | 10.9241                       | 92.0682   | 91.6661                         | 0             |
| 15/05/2024 | 2030 On 08-May-25      | 9.93   | Call         | Bond Future | 1183.4400 | 1062.9700                     | 1.1834    | 1.0630                          | 0             |
| 15/05/2024 | 2030 On 08-May-25      | 9.93   | Put          | Bond Future | 4212.8400 | 4494.4100                     | 4.2128    | 4.4944                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | 2030 On 08-May-25      | 10.31  | Call         | Bond Future | 1701.1400 | 1546.9800                     | 1.7011    | 1.5470                          | 1,640         |
| 15/05/2024 | 2030 On 08-May-25      | 10.31  | Put          | Bond Future | 3399.9500 | 3647.8300                     | 3.4000    | 3.6478                          | 0             |
| 15/05/2024 | 2030 On 08-May-25      | 10.69  | Call         | Bond Future | 2338.0100 | 2149.9600                     | 2.3380    | 2.1500                          | 2,280         |
| 15/05/2024 | 2030 On 08-May-25      | 10.69  | Put          | Bond Future | 2729.6400 | 2943.6300                     | 2.7296    | 2.9436                          | 0             |
| 15/05/2024 | 2030 On 08-May-25      | 11.86  | Call         | Bond Future | 4859.6400 | 4583.3900                     | 4.8596    | 4.5834                          | 0             |
| 15/05/2024 | 2030 On 08-May-25      | 11.86  | Put          | Bond Future | 1368.7200 | 1494.5100                     | 1.3687    | 1.4945                          | 1,640         |
| 15/05/2024 | 2030 On 08-May-25      | 12.28  | Call         | Bond Future | 5901.8700 | 5602.0100                     | 5.9019    | 5.6020                          | 0             |
| 15/05/2024 | 2030 On 08-May-25      | 12.28  | Put          | Bond Future | 1067.8000 | 1169.9800                     | 1.0678    | 1.1700                          | 2,280         |
| 15/05/2024 | 2030 On 07-August-25   |        |              | Bond Future | 10.9763   | 11.1040                       | 89.9618   | 89.5500                         | 0             |
| 15/05/2024 | 2030 On 07-August-25   | 10.48  | Call         | Bond Future | 1835.4800 | 1672.8200                     | 1.8355    | 1.6728                          | 1,054         |
| 15/05/2024 | 2030 On 07-August-25   | 10.48  | Put          | Bond Future | 3457.9900 | 3707.0800                     | 3.4580    | 3.7071                          | 0             |
| 15/05/2024 | 2030 On 07-August-25   | 11.11  | Call         | Bond Future | 2920.3400 | 2705.8100                     | 2.9203    | 2.7058                          | 0             |
| 15/05/2024 | 2030 On 07-August-25   | 11.11  | Put          | Bond Future | 2489.1400 | 2686.3600                     | 2.4891    | 2.6864                          | 0             |
| 15/05/2024 | 2030 On 07-August-25   | 12.12  | Call         | Bond Future | 5078.7300 | 4796.2500                     | 5.0787    | 4.7963                          | 0             |
| 15/05/2024 | 2030 On 07-August-25   | 12.12  | Put          | Bond Future | 1472.7000 | 1601.9700                     | 1.4727    | 1.6020                          | 1,054         |
| 15/05/2024 | 2032 On 01-August-24   |        |              | Bond Future | 11.3615   | 11.4539                       | 87.2344   | 86.8197                         | 100,256       |
| 15/05/2024 | 2032 On 01-August-24   | 11.11  | Call         | Bond Future | 1074.2400 | 927.9900                      | 1.0742    | 0.9280                          | 600           |
| 15/05/2024 | 2032 On 01-August-24   | 11.11  | Put          | Bond Future | 2215.7500 | 2484.2200                     | 2.2158    | 2.4842                          | 0             |
| 15/05/2024 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 1112.9800 | 963.0800                      | 1.1130    | 0.9631                          | 0             |
| 15/05/2024 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 2162.9700 | 2427.7900                     | 2.1630    | 2.4278                          | 0             |
| 15/05/2024 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 1132.8100 | 981.0700                      | 1.1328    | 0.9811                          | 0             |
| 15/05/2024 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 2137.0900 | 2400.0700                     | 2.1371    | 2.4001                          | 0             |
| 15/05/2024 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 1152.6700 | 999.1100                      | 1.1527    | 0.9991                          | 0             |
| 15/05/2024 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 2111.2700 | 2372.4300                     | 2.1113    | 2.3724                          | 0             |
| 15/05/2024 | 2032 On 01-August-24   | 11.61  | Call         | Bond Future | 2274.8700 | 2038.5300                     | 2.2749    | 2.0385                          | 600           |
| 15/05/2024 | 2032 On 01-August-24   | 11.61  | Put          | Bond Future | 1165.9000 | 1344.2800                     | 1.1659    | 1.3443                          | 0             |
| 15/05/2024 | 2032 On 01-August-24   | 12.31  | Call         | Bond Future | 4558.0700 | 4226.8600                     | 4.5581    | 4.2269                          | 0             |
| 15/05/2024 | 2032 On 01-August-24   | 12.31  | Put          | Bond Future | 425.6600  | 509.1700                      | 0.4257    | 0.5092                          | 600           |
| 15/05/2024 | 2032 On 01-August-24   | 12.54  | Call         | Bond Future | 5394.4200 | 5042.5700                     | 5.3944    | 5.0426                          | 0             |
| 15/05/2024 | 2032 On 01-August-24   | 12.54  | Put          | Bond Future | 299.8200  | 362.6900                      | 0.2998    | 0.3627                          | 11,000        |
| 15/05/2024 | 2032 On 07-November-24 |        |              | Bond Future | 11.4869   | 11.5843                       | 85.1303   | 84.7055                         | 52,520        |
| 15/05/2024 | 2032 On 07-November-24 | 11.11  | Call         | Bond Future | 1570.1900 | 1412.6600                     | 1.5702    | 1.4127                          | 600           |
| 15/05/2024 | 2032 On 07-November-24 | 11.11  | Put          | Bond Future | 3240.1300 | 3507.4100                     | 3.2401    | 3.5074                          | 0             |
| 15/05/2024 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 2335.8000 | 2132.3200                     | 2.3358    | 2.1323                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 2409.6900 | 2631.0200                     | 2.4097    | 2.6310                          | 0             |
| 15/05/2024 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 2359.5300 | 2154.8000                     | 2.3595    | 2.1548                          | 0             |
| 15/05/2024 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 2389.6300 | 2609.7100                     | 2.3896    | 2.6097                          | 0             |
| 15/05/2024 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 2383.1200 | 2177.1500                     | 2.3831    | 2.1772                          | 0             |
| 15/05/2024 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 2369.4700 | 2588.3100                     | 2.3695    | 2.5883                          | 0             |
| 15/05/2024 | 2032 On 07-November-24 | 11.61  | Call         | Bond Future | 2677.0600 | 2456.3300                     | 2.6771    | 2.4563                          | 600           |
| 15/05/2024 | 2032 On 07-November-24 | 11.61  | Put          | Bond Future | 2140.5900 | 2344.6700                     | 2.1406    | 2.3447                          | 0             |
| 15/05/2024 | 2032 On 07-November-24 | 11.64  | Call         | Bond Future | 2753.1300 | 2528.7700                     | 2.7531    | 2.5288                          | 1,615         |
| 15/05/2024 | 2032 On 07-November-24 | 11.64  | Put          | Bond Future | 2086.6100 | 2287.0600                     | 2.0866    | 2.2871                          | 0             |
| 15/05/2024 | 2032 On 07-November-24 | 12.95  | Call         | Bond Future | 6744.8600 | 6400.4000                     | 6.7449    | 6.4004                          | 0             |
| 15/05/2024 | 2032 On 07-November-24 | 12.95  | Put          | Bond Future | 645.6300  | 725.9800                      | 0.6456    | 0.7260                          | 600           |
| 15/05/2024 | 2032 On 07-November-24 | 13.36  | Call         | Bond Future | 8102.1700 | 7732.3500                     | 8.1022    | 7.7324                          | 0             |
| 15/05/2024 | 2032 On 07-November-24 | 13.36  | Put          | Bond Future | 397.3200  | 452.3100                      | 0.3973    | 0.4523                          | 1,615         |
| 15/05/2024 | 2032 On 06-February-25 |        |              | Bond Future | 11.6174   | 11.7199                       | 86.9828   | 86.5481                         | 0             |
| 15/05/2024 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 3067.9400 | 2843.4500                     | 3.0679    | 2.8435                          | 0             |
| 15/05/2024 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 2632.9000 | 2843.1900                     | 2.6329    | 2.8432                          | 0             |
| 15/05/2024 | 2032 On 08-May-25      |        |              | Bond Future | 11.7538   | 11.8618                       | 84.7204   | 84.2754                         | 0             |
| 15/05/2024 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 1756.8300 | 1611.1700                     | 1.7568    | 1.6112                          | 0             |
| 15/05/2024 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 5341.2900 | 5640.5400                     | 5.3413    | 5.6405                          | 0             |
| 15/05/2024 | 2032 On 07-August-25   |        |              | Bond Future | 11.9251   | 12.0392                       | 86.4706   | 86.0152                         | 0             |
| 15/05/2024 | 2032 On 07-August-25   | 12.01  | Call         | Bond Future | 3763.0700 | 3527.6200                     | 3.7631    | 3.5276                          | 0             |
| 15/05/2024 | 2032 On 07-August-25   | 12.01  | Put          | Bond Future | 3423.8200 | 3643.8100                     | 3.4238    | 3.6438                          | 0             |
| 15/05/2024 | 2033 On 01-August-24   |        |              | Bond Future | 122.7957  | 122.6219                      | 122.7957  | 122.6219                        | 7,742         |
| 15/05/2024 | 2033 On 07-November-24 |        |              | Bond Future | 124.2274  | 124.0493                      | 124.2274  | 124.0493                        | 0             |
| 15/05/2024 | 2033 On 06-February-25 |        |              | Bond Future | 126.9610  | 126.7780                      | 126.9610  | 126.7780                        | 0             |
| 15/05/2024 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 2020.9800 | 1837.9500                     | 2.0210    | 1.8380                          | 0             |
| 15/05/2024 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2033 On 08-May-25      |        |              | Bond Future | 128.2304  | 128.0426                      | 128.2304  | 128.0426                        | 0             |
| 15/05/2024 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 2389.5600 | 2577.3600                     | 2.3896    | 2.5774                          | 0             |
| 15/05/2024 | 2033 On 07-August-25   |        |              | Bond Future | 130.9175  | 130.7239                      | 130.9175  | 130.7239                        | 0             |
| 15/05/2024 | 2033 On 07-August-25   | 128.65 | Call         | Bond Future | 2267.5300 | 2073.9200                     | 2.2675    | 2.0739                          | 0             |
| 15/05/2024 | 2033 On 07-August-25   | 128.65 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | 2037 On 01-August-24   |        |              | Bond Future | 12.4944   | 12.5818                       | 75.2067   | 74.7647                         | 192,304       |
| 15/05/2024 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 974.7600  | 844.2900                      | 0.9748    | 0.8443                          | 0             |
| 15/05/2024 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 3067.5600 | 3379.0500                     | 3.0676    | 3.3791                          | 0             |
| 15/05/2024 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 993.5800  | 861.3000                      | 0.9936    | 0.8613                          | 0             |
| 15/05/2024 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 3033.6100 | 3343.2900                     | 3.0336    | 3.3433                          | 0             |
| 15/05/2024 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 1012.5000 | 878.3900                      | 1.0125    | 0.8784                          | 1,383         |
| 15/05/2024 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 2999.8100 | 3307.6600                     | 2.9998    | 3.3077                          | 0             |
| 15/05/2024 | 2037 On 01-August-24   | 13.17  | Call         | Bond Future | 4095.2700 | 3778.6300                     | 4.0953    | 3.7786                          | 0             |
| 15/05/2024 | 2037 On 01-August-24   | 13.17  | Put          | Bond Future | 778.5100  | 903.8300                      | 0.7785    | 0.9038                          | 1,383         |
| 15/05/2024 | 2037 On 01-August-24   | 13.82  | Call         | Bond Future | 6613.0700 | 6230.6000                     | 6.6131    | 6.2306                          | 0             |
| 15/05/2024 | 2037 On 01-August-24   | 13.82  | Put          | Bond Future | 304.8700  | 364.3600                      | 0.3049    | 0.3644                          | 1,383         |
| 15/05/2024 | 2037 On 07-November-24 |        |              | Bond Future | 12.6316   | 12.7229                       | 76.9857   | 76.5330                         | 14,225        |
| 15/05/2024 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 2623.4500 | 2410.6300                     | 2.6235    | 2.4106                          | 0             |
| 15/05/2024 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 2931.0800 | 3170.9500                     | 2.9311    | 3.1710                          | 0             |
| 15/05/2024 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 2649.7500 | 2435.6200                     | 2.6498    | 2.4356                          | 0             |
| 15/05/2024 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 2907.3300 | 3145.8900                     | 2.9073    | 3.1459                          | 0             |
| 15/05/2024 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 2676.1700 | 2460.7400                     | 2.6762    | 2.4607                          | 0             |
| 15/05/2024 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 2883.7400 | 3121.0000                     | 2.8837    | 3.1210                          | 0             |
| 15/05/2024 | 2037 On 06-February-25 |        |              | Bond Future | 12.7724   | 12.8677                       | 74.4000   | 73.9368                         | 0             |
| 15/05/2024 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 3321.0400 | 3091.6800                     | 3.3210    | 3.0917                          | 0             |
| 15/05/2024 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 3381.7200 | 3615.5400                     | 3.3817    | 3.6155                          | 0             |
| 15/05/2024 | 2037 On 08-May-25      |        |              | Bond Future | 12.9225   | 13.0219                       | 76.0286   | 75.5547                         | 3,975         |
| 15/05/2024 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 2572.8200 | 2394.9500                     | 2.5728    | 2.3950                          | 0             |
| 15/05/2024 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 5896.0400 | 6192.0400                     | 5.8960    | 6.1920                          | 0             |
| 15/05/2024 | 2037 On 08-May-25      | 12.55  | Call         | Bond Future | 3214.3700 | 3008.5100                     | 3.2144    | 3.0085                          | 15,000        |
| 15/05/2024 | 2037 On 08-May-25      | 12.55  | Put          | Bond Future | 5029.1000 | 5297.1100                     | 5.0291    | 5.2971                          | 0             |
| 15/05/2024 | 2037 On 08-May-25      | 13.30  | Call         | Bond Future | 5143.9500 | 4872.2000                     | 5.1440    | 4.8722                          | 7,500         |
| 15/05/2024 | 2037 On 08-May-25      | 13.30  | Put          | Bond Future | 3368.0200 | 3570.1400                     | 3.3680    | 3.5701                          | 0             |
| 15/05/2024 | 2037 On 08-May-25      | 13.35  | Call         | Bond Future | 5285.8500 | 5010.0800                     | 5.2859    | 5.0101                          | 7,500         |
| 15/05/2024 | 2037 On 08-May-25      | 13.35  | Put          | Bond Future | 3279.3600 | 3477.4600                     | 3.2794    | 3.4775                          | 0             |
| 15/05/2024 | 2037 On 07-August-25   |        |              | Bond Future | 13.1025   | 13.2066                       | 73.3379   | 72.8531                         | 0             |
| 15/05/2024 | 2037 On 07-August-25   | 13.01  | Call         | Bond Future | 4159.5300 | 3919.4500                     | 4.1595    | 3.9195                          | 0             |
| 15/05/2024 | 2037 On 07-August-25   | 13.01  | Put          | Bond Future | 4594.1500 | 4838.9300                     | 4.5942    | 4.8389                          | 0             |
| 15/05/2024 | 2038 On 01-August-24   |        |              | Bond Future | 131.1442  | 131.0573                      | 131.1442  | 131.0573                        | 3,162         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | 2038 On 07-November-24 |        |              | Bond Future | 134.2807  | 134.1913                      | 134.2807  | 134.1913                        | 425           |
| 15/05/2024 | 2038 On 06-February-25 |        |              | Bond Future | 135.1067  | 135.0141                      | 135.1067  | 135.0141                        | 0             |
| 15/05/2024 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 123.3100  | 215.9200                      | 0.1233    | 0.2159                          | 0             |
| 15/05/2024 | 2038 On 08-May-25      |        |              | Bond Future | 138.0977  | 138.0023                      | 138.0977  | 138.0023                        | 0             |
| 15/05/2024 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 1582.2700 | 1677.7400                     | 1.5823    | 1.6777                          | 0             |
| 15/05/2024 | 2038 On 07-August-25   |        |              | Bond Future | 138.8092  | 138.7121                      | 138.8092  | 138.7121                        | 78            |
| 15/05/2024 | 2038 On 07-August-25   | 139.56 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2038 On 07-August-25   | 139.56 | Put          | Bond Future | 750.8000  | 847.8800                      | 0.7508    | 0.8479                          | 0             |
| 15/05/2024 | 2040 On 01-August-24   |        |              | Bond Future | 12.7511   | 12.8438                       | 75.0638   | 74.5703                         | 41,929        |
| 15/05/2024 | 2040 On 01-August-24   | 12.28  | Call         | Bond Future | 906.0500  | 773.2200                      | 0.9061    | 0.7732                          | 680           |
| 15/05/2024 | 2040 On 01-August-24   | 12.28  | Put          | Bond Future | 3494.3100 | 3854.9500                     | 3.4943    | 3.8550                          | 0             |
| 15/05/2024 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 980.5800  | 839.7800                      | 0.9806    | 0.8398                          | 0             |
| 15/05/2024 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 3343.7000 | 3696.3700                     | 3.3437    | 3.6964                          | 0             |
| 15/05/2024 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 999.9100  | 857.0800                      | 0.9999    | 0.8571                          | 0             |
| 15/05/2024 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 3306.9000 | 3657.5400                     | 3.3069    | 3.6575                          | 0             |
| 15/05/2024 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 1019.3300 | 874.4900                      | 1.0193    | 0.8745                          | 0             |
| 15/05/2024 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 3270.2600 | 3618.8900                     | 3.2703    | 3.6189                          | 0             |
| 15/05/2024 | 2040 On 01-August-24   | 12.88  | Call         | Bond Future | 2396.9700 | 2139.6100                     | 2.3970    | 2.1396                          | 0             |
| 15/05/2024 | 2040 On 01-August-24   | 12.88  | Put          | Bond Future | 1711.9700 | 1948.0800                     | 1.7120    | 1.9481                          | 680           |
| 15/05/2024 | 2040 On 01-August-24   | 12.95  | Call         | Bond Future | 2618.1400 | 2346.8900                     | 2.6181    | 2.3469                          | 7,500         |
| 15/05/2024 | 2040 On 01-August-24   | 12.95  | Put          | Bond Future | 1565.3600 | 1787.5800                     | 1.5654    | 1.7876                          | 0             |
| 15/05/2024 | 2040 On 01-August-24   | 13.48  | Call         | Bond Future | 4517.4300 | 4156.4300                     | 4.5174    | 4.1564                          | 0             |
| 15/05/2024 | 2040 On 01-August-24   | 13.48  | Put          | Bond Future | 770.7000  | 903.1700                      | 0.7707    | 0.9032                          | 680           |
| 15/05/2024 | 2040 On 07-November-24 |        |              | Bond Future | 12.8902   | 12.9869                       | 76.8393   | 76.3339                         | 91,394        |
| 15/05/2024 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 2810.5700 | 2570.6100                     | 2.8106    | 2.5706                          | 0             |
| 15/05/2024 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 3074.8600 | 3340.3200                     | 3.0749    | 3.3403                          | 0             |
| 15/05/2024 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 2838.4800 | 2597.0700                     | 2.8385    | 2.5971                          | 0             |
| 15/05/2024 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 3049.9600 | 3313.9700                     | 3.0500    | 3.3140                          | 0             |
| 15/05/2024 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 2866.5100 | 2623.6500                     | 2.8665    | 2.6237                          | 0             |
| 15/05/2024 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 3025.2400 | 3287.8000                     | 3.0252    | 3.2878                          | 0             |
| 15/05/2024 | 2040 On 06-February-25 |        |              | Bond Future | 13.0322   | 13.1330                       | 73.9998   | 73.4827                         | 14            |
| 15/05/2024 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 3413.0000 | 3164.1100                     | 3.4130    | 3.1641                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 3838.5800 | 4106.7400                     | 3.8386    | 4.1067                          | 0             |
| 15/05/2024 | 2040 On 08-May-25      |        |              | Bond Future | 13.1825   | 13.2876                       | 75.6194   | 75.0904                         | 3,900         |
| 15/05/2024 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 2995.9600 | 2783.9100                     | 2.9960    | 2.7839                          | 0             |
| 15/05/2024 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 5876.1300 | 6193.0200                     | 5.8761    | 6.1930                          | 0             |
| 15/05/2024 | 2040 On 08-May-25      | 12.75  | Call         | Bond Future | 3271.1000 | 3046.5200                     | 3.2711    | 3.0465                          | 15,000        |
| 15/05/2024 | 2040 On 08-May-25      | 12.75  | Put          | Bond Future | 5510.9900 | 5815.3500                     | 5.5110    | 5.8154                          | 0             |
| 15/05/2024 | 2040 On 08-May-25      | 13.43  | Call         | Bond Future | 5068.1700 | 4775.8700                     | 5.0682    | 4.7759                          | 7,500         |
| 15/05/2024 | 2040 On 08-May-25      | 13.43  | Put          | Bond Future | 3832.1900 | 4068.8300                     | 3.8322    | 4.0688                          | 0             |
| 15/05/2024 | 2040 On 08-May-25      | 13.50  | Call         | Bond Future | 5270.6000 | 4971.8500                     | 5.2706    | 4.9719                          | 7,500         |
| 15/05/2024 | 2040 On 08-May-25      | 13.50  | Put          | Bond Future | 3690.9800 | 3921.1700                     | 3.6910    | 3.9212                          | 0             |
| 15/05/2024 | 2040 On 07-August-25   |        |              | Bond Future | 13.3611   | 13.4711                       | 72.6691   | 72.1280                         | 0             |
| 15/05/2024 | 2040 On 07-August-25   | 13.29  | Call         | Bond Future | 4470.1100 | 4198.9800                     | 4.4701    | 4.1990                          | 0             |
| 15/05/2024 | 2040 On 07-August-25   | 13.29  | Put          | Bond Future | 4823.2500 | 5093.2300                     | 4.8233    | 5.0932                          | 0             |
| 15/05/2024 | 2044 On 01-August-24   |        |              | Bond Future | 12.8478   | 12.9300                       | 71.0622   | 70.6249                         | 119,396       |
| 15/05/2024 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 712.3600  | 613.0500                      | 0.7124    | 0.6131                          | 0             |
| 15/05/2024 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future | 3862.1200 | 4200.0900                     | 3.8621    | 4.2001                          | 0             |
| 15/05/2024 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 728.2100  | 627.2200                      | 0.7282    | 0.6272                          | 0             |
| 15/05/2024 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future | 3820.5000 | 4156.7900                     | 3.8205    | 4.1568                          | 0             |
| 15/05/2024 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 744.2900  | 641.6100                      | 0.7443    | 0.6416                          | 0             |
| 15/05/2024 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future | 3779.1700 | 4113.7700                     | 3.7792    | 4.1138                          | 0             |
| 15/05/2024 | 2044 On 01-August-24   | 13.00  | Call         | Bond Future | 2431.2600 | 2198.8200                     | 2.4313    | 2.1988                          | 0             |
| 15/05/2024 | 2044 On 01-August-24   | 13.00  | Put          | Bond Future | 1625.1200 | 1829.9600                     | 1.6251    | 1.8300                          | 5,000         |
| 15/05/2024 | 2044 On 01-August-24   | 13.25  | Call         | Bond Future | 3264.6200 | 2989.8800                     | 3.2646    | 2.9899                          | 0             |
| 15/05/2024 | 2044 On 01-August-24   | 13.25  | Put          | Bond Future | 1167.1700 | 1329.7100                     | 1.1672    | 1.3297                          | 15,000        |
| 15/05/2024 | 2044 On 07-November-24 |        |              | Bond Future | 12.9827   | 13.0684                       | 72.7431   | 72.2952                         | 234           |
| 15/05/2024 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future | 2756.5000 | 2547.6400                     | 2.7565    | 2.5476                          | 0             |
| 15/05/2024 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future | 3193.5500 | 3432.5800                     | 3.1936    | 3.4326                          | 0             |
| 15/05/2024 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future | 2784.0100 | 2573.8700                     | 2.7840    | 2.5739                          | 0             |
| 15/05/2024 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future | 3167.9900 | 3405.7400                     | 3.1680    | 3.4057                          | 0             |
| 15/05/2024 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future | 2811.6500 | 2600.2300                     | 2.8117    | 2.6002                          | 0             |
| 15/05/2024 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future | 3142.6300 | 3379.1000                     | 3.1426    | 3.3791                          | 0             |
| 15/05/2024 | 2044 On 06-February-25 |        |              | Bond Future | 13.1200   | 13.2093                       | 69.9397   | 69.4815                         | 0             |
| 15/05/2024 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future | 3319.7500 | 3100.8600                     | 3.3198    | 3.1009                          | 0             |
| 15/05/2024 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future | 3839.1500 | 4078.4900                     | 3.8392    | 4.0785                          | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | 2044 On 08-May-25      |        |              | Bond Future        | 13.2648   | 13.3578                       | 71.4703   | 71.0015                         | 0             |
| 15/05/2024 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future        | 3046.4600 | 2856.9100                     | 3.0465    | 2.8569                          | 0             |
| 15/05/2024 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future        | 5900.9500 | 6180.2100                     | 5.9010    | 6.1802                          | 0             |
| 15/05/2024 | 2044 On 07-August-25   |        |              | Bond Future        | 13.4360   | 13.5334                       | 68.5595   | 68.0798                         | 0             |
| 15/05/2024 | 2044 On 07-August-25   | 13.34  | Call         | Bond Future        | 4446.3100 | 4207.0300                     | 4.4463    | 4.2070                          | 0             |
| 15/05/2024 | 2044 On 07-August-25   | 13.34  | Put          | Bond Future        | 4924.8500 | 5165.2200                     | 4.9249    | 5.1652                          | 0             |
| 15/05/2024 | 2046 On 01-August-24   |        |              | Bond Future        | 114.3790  | 114.0464                      | 114.3790  | 114.0464                        | 12,200        |
| 15/05/2024 | 2046 On 07-November-24 |        |              | Bond Future        | 114.9029  | 114.5628                      | 114.9029  | 114.5628                        | 4,862         |
| 15/05/2024 | 2046 On 06-February-25 |        |              | Bond Future        | 117.4309  | 117.0823                      | 117.4309  | 117.0823                        | 0             |
| 15/05/2024 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future        | 3420.9400 | 3072.3200                     | 3.4209    | 3.0723                          | 0             |
| 15/05/2024 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2046 On 08-May-25      |        |              | Bond Future        | 117.7658  | 117.4092                      | 117.7658  | 117.4092                        | 0             |
| 15/05/2024 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future        | 4204.2500 | 4560.8500                     | 4.2043    | 4.5609                          | 0             |
| 15/05/2024 | 2046 On 07-August-25   |        |              | Bond Future        | 120.2312  | 119.8654                      | 120.2312  | 119.8654                        | 0             |
| 15/05/2024 | 2046 On 07-August-25   | 118.69 | Call         | Bond Future        | 1541.1800 | 1175.3700                     | 1.5412    | 1.1754                          | 0             |
| 15/05/2024 | 2046 On 07-August-25   | 118.69 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2050 On 01-August-24   |        |              | Bond Future        | 113.3591  | 113.0921                      | 113.3591  | 113.0921                        | 11,346        |
| 15/05/2024 | 2050 On 07-November-24 |        |              | Bond Future        | 116.0703  | 115.7964                      | 116.0703  | 115.7964                        | 4,091         |
| 15/05/2024 | 2050 On 06-February-25 |        |              | Bond Future        | 116.2529  | 115.9717                      | 116.2529  | 115.9717                        | 0             |
| 15/05/2024 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 652.8600  | 371.7400                      | 0.6529    | 0.3717                          | 0             |
| 15/05/2024 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2050 On 08-May-25      |        |              | Bond Future        | 118.8264  | 118.5384                      | 118.8264  | 118.5384                        | 0             |
| 15/05/2024 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future        | 2333.6100 | 2621.6500                     | 2.3336    | 2.6217                          | 0             |
| 15/05/2024 | 2050 On 07-August-25   |        |              | Bond Future        | 118.8848  | 118.5913                      | 118.8848  | 118.5913                        | 0             |
| 15/05/2024 | 2050 On 07-August-25   | 119.89 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 2050 On 07-August-25   | 119.89 | Put          | Bond Future        | 1005.1800 | 1298.6600                     | 1.0052    | 1.2987                          | 0             |
| 15/05/2024 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | AL37 On 02-May-24      |        |              | Index Future       | 931.3930  | 931.3930                      | 931.3930  | 931.3930                        | 0             |
| 15/05/2024 | AL37 On 01-August-24   |        |              | Index Future       | 962.4420  | 958.4310                      | 962.4420  | 958.4310                        | 0             |
| 15/05/2024 | AL37 On 07-November-24 |        |              | Index Future       | 985.2130  | 981.1060                      | 985.2130  | 981.1060                        | 0             |
| 15/05/2024 | AL37 On 06-February-25 |        |              | Index Future       | 1006.6700 | 1002.4710                     | 1006.6700 | 1,002.4710                      | 0             |
| 15/05/2024 | AL37 On 08-May-25      |        |              | Index Future       | 1028.7480 | 1024.4550                     | 1028.7480 | 1,024.4550                      | 0             |
| 15/05/2024 | AL37 On 07-August-25   |        |              | Index Future       | 1050.1140 | 1045.7270                     | 1050.1140 | 1,045.7270                      | 0             |
| 15/05/2024 | AL7T On 02-May-24      |        |              | Index Future       | 1078.1680 | 1078.1680                     | 1078.1680 | 1,078.1680                      | 0             |
| 15/05/2024 | AL7T On 01-August-24   |        |              | Index Future       | 1112.1990 | 1106.3830                     | 1112.1990 | 1,106.3830                      | 0             |
| 15/05/2024 | AL7T On 07-November-24 |        |              | Index Future       | 1138.5130 | 1132.5570                     | 1138.5130 | 1,132.5570                      | 0             |
| 15/05/2024 | AL7T On 06-February-25 |        |              | Index Future       | 1163.3090 | 1157.2200                     | 1163.3090 | 1,157.2200                      | 0             |
| 15/05/2024 | AL7T On 08-May-25      |        |              | Index Future       | 1188.8230 | 1182.5990                     | 1188.8230 | 1,182.5990                      | 0             |
| 15/05/2024 | AL7T On 07-August-25   |        |              | Index Future       | 1213.5130 | 1207.1540                     | 1213.5130 | 1,207.1540                      | 0             |
| 15/05/2024 | ALBI On 02-May-24      |        |              | Index Future       | 939.2000  | 939.2000                      | 939.2000  | 939.2000                        | 0             |
| 15/05/2024 | ALBI On 01-August-24   |        |              | Index Future       | 967.2710  | 962.7630                      | 967.2710  | 962.7630                        | 91            |
| 15/05/2024 | ALBI On 07-November-24 |        |              | Index Future       | 990.1560  | 985.5400                      | 990.1560  | 985.5400                        | 16            |
| 15/05/2024 | ALBI On 06-February-25 |        |              | Index Future       | 1011.7210 | 1007.0020                     | 1011.7210 | 1,007.0020                      | 0             |
| 15/05/2024 | ALBI On 08-May-25      |        |              | Index Future       | 1033.9100 | 1029.0860                     | 1033.9100 | 1,029.0860                      | 0             |
| 15/05/2024 | ALBI On 07-August-25   |        |              | Index Future       | 1055.3830 | 1050.4530                     | 1055.3830 | 1,050.4530                      | 0             |
| 15/05/2024 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C025 On 31-January-25  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C038 On 31-January-38  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C040 On 06-October-15  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 15/05/2024 | C040 On 31-January-40  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C044 On 31-January-44  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C048 On 28-February-48 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 15/05/2024 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 15/05/2024 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | ES33 On 01-August-24    |        |              | Bond Future        | 12.8895   | 12.9832                       | 74.5039   | 74.1104                         | 0             |
| 15/05/2024 | ES33 On 07-November-24  |        |              | Bond Future        | 13.0683   | 13.1667                       | 72.4825   | 72.0794                         | 0             |
| 15/05/2024 | ES33 On 06-February-25  |        |              | Bond Future        | 13.2538   | 13.3570                       | 74.0764   | 73.6638                         | 0             |
| 15/05/2024 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 344.8300  | 0.0000                        | 0.3448    | 0.0000                          | 0             |
| 15/05/2024 | ES33 On 06-February-25  | 13.34  | Put          | Bond Future        | 0.0000    | 67.8300                       | 0.0000    | 0.0678                          | 0             |
| 15/05/2024 | ES33 On 08-May-25       |        |              | Bond Future        | 13.4415   | 13.5497                       | 71.9108   | 71.4885                         | 0             |
| 15/05/2024 | ES33 On 08-May-25       | 12.73  | Call         | Bond Future        | 0.0000    | 0.0000                        | 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 |
|------------|------------------------|--------|--------------|-------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | ES33 On 08-May-25      | 12.73  | Put          | Bond Future | 2861.2000   | 3283.5200                     | 2.8612    | 3.2835                          | 0             |
| 15/05/2024 | ES33 On 07-August-25   |        |              | Bond Future | 13.6628     | 13.7766                       | 73.4114   | 72.9791                         | 0             |
| 15/05/2024 | ES33 On 07-August-25   | 13.56  | Call         | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | ES33 On 07-August-25   | 13.56  | Put          | Bond Future | 393.2100    | 825.5500                      | 0.3932    | 0.8256                          | 0             |
| 15/05/2024 | ES42 On 01-August-24   |        |              | Bond Future | 13.2657     | 13.3482                       | 70.1233   | 69.7173                         | 0             |
| 15/05/2024 | ES42 On 07-November-24 |        |              | Bond Future | 13.4231     | 13.5093                       | 67.5317   | 67.1157                         | 0             |
| 15/05/2024 | ES42 On 06-February-25 |        |              | Bond Future | 13.5782     | 13.6681                       | 69.0160   | 68.5903                         | 0             |
| 15/05/2024 | ES42 On 06-February-25 | 13.71  | Call         | Bond Future | 622.5000    | 196.8000                      | 0.6225    | 0.1968                          | 0             |
| 15/05/2024 | ES42 On 06-February-25 | 13.71  | Put          | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | ES42 On 08-May-25      |        |              | Bond Future | 13.7409     | 13.8348                       | 66.2740   | 65.8383                         | 0             |
| 15/05/2024 | ES42 On 08-May-25      | 13.25  | Call         | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | ES42 On 08-May-25      | 13.25  | Put          | Bond Future | 2356.9300   | 2792.5900                     | 2.3569    | 2.7926                          | 0             |
| 15/05/2024 | ES42 On 07-August-25   |        |              | Bond Future | 13.9245     | 14.0227                       | 67.6535   | 67.2076                         | 0             |
| 15/05/2024 | ES42 On 07-August-25   | 13.79  | Call         | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | ES42 On 07-August-25   | 13.79  | Put          | Bond Future | 618.7000    | 1064.5500                     | 0.6187    | 1.0646                          | 0             |
| 15/05/2024 | GOVI On 02-May-24      |        |              | GOVI        | 925.0210    | 925.0210                      | 925.0210  | 925.0210                        | 0             |
| 15/05/2024 | GOVI On 01-August-24   |        |              | GOVI        | 952.8940    | 948.4390                      | 952.8940  | 948.4390                        | 735           |
| 15/05/2024 | GOVI On 01-August-24   | 943.37 | Call         | GOVI        | 95240.0000  | 50690.0000                    | 9.5240    | 5.0690                          | 0             |
| 15/05/2024 | GOVI On 01-August-24   | 943.37 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | GOVI On 01-August-24   | 943.38 | Call         | GOVI        | 95140.0000  | 50590.0000                    | 9.5140    | 5.0590                          | 0             |
| 15/05/2024 | GOVI On 01-August-24   | 943.38 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | GOVI On 01-August-24   | 943.39 | Call         | GOVI        | 95040.0000  | 50490.0000                    | 9.5040    | 5.0490                          | 0             |
| 15/05/2024 | GOVI On 01-August-24   | 943.39 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | GOVI On 07-November-24 |        |              | GOVI        | 975.4380    | 970.8760                      | 975.4380  | 970.8760                        | 0             |
| 15/05/2024 | GOVI On 07-November-24 | 948.78 | Call         | GOVI        | 266580.0000 | 220960.0000                   | 26.6580   | 22.0960                         | 0             |
| 15/05/2024 | GOVI On 07-November-24 | 948.78 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | GOVI On 07-November-24 | 948.79 | Call         | GOVI        | 266480.0000 | 220860.0000                   | 26.6480   | 22.0860                         | 0             |
| 15/05/2024 | GOVI On 07-November-24 | 948.79 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | GOVI On 07-November-24 | 948.80 | Call         | GOVI        | 266380.0000 | 220760.0000                   | 26.6380   | 22.0760                         | 0             |
| 15/05/2024 | GOVI On 07-November-24 | 948.80 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | GOVI On 06-February-25 |        |              | GOVI        | 996.6830    | 992.0190                      | 996.6830  | 992.0190                        | 0             |
| 15/05/2024 | GOVI On 06-February-25 | 972.00 | Call         | GOVI        | 246830.0000 | 200190.0000                   | 24.6830   | 20.0190                         | 0             |
| 15/05/2024 | GOVI On 06-February-25 | 972.00 | Put          | GOVI        | 0.0000      | 0.0000                        | 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 |
|------------|-------------------------|----------|--------------|------------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | GOVI On 08-May-25       |          |              | GOVI                   | 1018.5420   | 1013.7740                     | 1018.5420 | 1,013.7740                      | 0             |
| 15/05/2024 | GOVI On 08-May-25       | 1,022.00 | Call         | GOVI                   | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | GOVI On 08-May-25       | 1,022.00 | Put          | GOVI                   | 34580.0000  | 82260.0000                    | 3.4580    | 8.2260                          | 0             |
| 15/05/2024 | GOVI On 07-August-25    |          |              | GOVI                   | 1039.6960   | 1034.8240                     | 1039.6960 | 1,034.8240                      | 0             |
| 15/05/2024 | GOVI On 07-August-25    | 1,011.00 | Call         | GOVI                   | 286960.0000 | 238240.0000                   | 28.6960   | 23.8240                         | 0             |
| 15/05/2024 | GOVI On 07-August-25    | 1,011.00 | Put          | GOVI                   | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | GVIX On 01-January-29   |          |              | LIVE INDEX             | 110.0000    | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 15/05/2024 | IGOV On 02-May-24       |          |              | Index Future           | 345.1960    | 345.1960                      | 345.1960  | 345.1960                        | 0             |
| 15/05/2024 | IGOV On 01-August-24    |          |              | Index Future           | 351.1760    | 350.6720                      | 351.1760  | 350.6720                        | 587           |
| 15/05/2024 | IGOV On 07-November-24  |          |              | Index Future           | 359.5750    | 359.0590                      | 359.5750  | 359.0590                        | 16            |
| 15/05/2024 | IGOV On 06-February-25  |          |              | Index Future           | 367.4890    | 366.9600                      | 367.4890  | 366.9600                        | 0             |
| 15/05/2024 | IGOV On 08-May-25       |          |              | Index Future           | 375.6290    | 375.0880                      | 375.6290  | 375.0880                        | 0             |
| 15/05/2024 | IGOV On 07-August-25    |          |              | Index Future           | 383.5090    | 382.9550                      | 383.5090  | 382.9550                        | 0             |
| 15/05/2024 | IS10 On 17-December-25  |          |              | Interest Rate Swap     | 80.2800     | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 15/05/2024 | IS10 On 16-March-26     |          |              | Interest Rate Swap     | 76.8200     | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 15/05/2024 | IS10 On 15-June-26      |          |              | Interest Rate Swap     | 75.2400     | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 15/05/2024 | IS10 On 21-September-26 |          |              | Interest Rate Swap     | 77.2700     | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 15/05/2024 | IS10 On 21-December-26  |          |              | Interest Rate Swap     | 81.3000     | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 15/05/2024 | IS10 On 15-March-27     |          |              | Interest Rate Swap     | 79.8000     | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 15/05/2024 | IS10 On 21-June-27      |          |              | Interest Rate Swap     | 81.8600     | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 15/05/2024 | IS10 On 20-September-27 |          |              | Interest Rate Swap     | 87.6100     | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 15/05/2024 | IS10 On 20-December-27  |          |              | Interest Rate Swap     | 87.9400     | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 15/05/2024 | IS10 On 22-March-28     |          |              | Interest Rate Swap     | 80.8900     | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 15/05/2024 | IS10 On 20-June-28      |          |              | Interest Rate Swap     | 88.6800     | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 15/05/2024 | IS10 On 19-September-28 |          |              | Interest Rate Swap     | 92.0200     | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 15/05/2024 | J186 On 21-December-26  |          |              | Interest Rate Swap     | 8.6830      | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 15/05/2024 | JBAF On 15-May-24       |          |              | Jibar Tradeable Future | 8.3500      | 8.3350                        | 91.6500   | 91.6650                         | 0             |
| 15/05/2024 | JBAF On 19-June-24      |          |              | Jibar Tradeable Future | 8.3350      | 8.3400                        | 91.6650   | 91.6600                         | 0             |
| 15/05/2024 | JBAF On 17-July-24      |          |              | Jibar Tradeable Future | 8.3400      | 8.3450                        | 91.6600   | 91.6550                         | 0             |
| 15/05/2024 | JBAF On 21-August-24    |          |              | Jibar Tradeable Future | 8.3350      | 8.3400                        | 91.6650   | 91.6600                         | 0             |
| 15/05/2024 | JBAF On 18-September-24 |          |              | Jibar Tradeable Future | 8.3650      | 8.3700                        | 91.6350   | 91.6300                         | 0             |
| 15/05/2024 | JBAF On 16-October-24   |          |              | Jibar Tradeable Future | 8.3580      | 8.3600                        | 91.6420   | 91.6400                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | JBAF On 20-November-24  |        |              | Jibar Tradeable Future | 8.0000    | 8.0000                        | 92.0000   | 8.0000                          | 0             |
| 15/05/2024 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 8.3780    | 8.3800                        | 91.6220   | 91.6200                         | 0             |
| 15/05/2024 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 8.3680    | 8.3700                        | 91.6320   | 91.6300                         | 0             |
| 15/05/2024 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.3000    | 8.3200                        | 91.7000   | 91.6800                         | 0             |
| 15/05/2024 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.3450    | 8.3500                        | 91.6550   | 91.6500                         | 0             |
| 15/05/2024 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.3730    | 8.3800                        | 91.6270   | 91.6200                         | 0             |
| 15/05/2024 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.3750    | 8.3800                        | 91.6250   | 91.6200                         | 0             |
| 15/05/2024 | R035 On 01-August-24    |        |              | Bond Future            | 12.1137   | 12.2112                       | 84.8015   | 84.3091                         | 76,020        |
| 15/05/2024 | R035 On 01-August-24    | 11.79  | Call         | Bond Future            | 1128.3400 | 966.8800                      | 1.1283    | 0.9669                          | 0             |
| 15/05/2024 | R035 On 01-August-24    | 11.79  | Put          | Bond Future            | 2793.8500 | 3124.8400                     | 2.7939    | 3.1248                          | 0             |
| 15/05/2024 | R035 On 01-August-24    | 11.80  | Call         | Bond Future            | 1148.8900 | 985.3500                      | 1.1489    | 0.9854                          | 0             |
| 15/05/2024 | R035 On 01-August-24    | 11.80  | Put          | Bond Future            | 2762.2400 | 3091.1500                     | 2.7622    | 3.0912                          | 0             |
| 15/05/2024 | R035 On 01-August-24    | 11.81  | Call         | Bond Future            | 1169.6600 | 1004.0400                     | 1.1697    | 1.0040                          | 0             |
| 15/05/2024 | R035 On 01-August-24    | 11.81  | Put          | Bond Future            | 2730.8900 | 3057.7200                     | 2.7309    | 3.0577                          | 0             |
| 15/05/2024 | R035 On 01-August-24    | 12.20  | Call         | Bond Future            | 2140.4800 | 1893.1200                     | 2.1405    | 1.8931                          | 5,100         |
| 15/05/2024 | R035 On 01-August-24    | 12.20  | Put          | Bond Future            | 1704.3400 | 1949.4300                     | 1.7043    | 1.9494                          | 0             |
| 15/05/2024 | R035 On 01-August-24    | 12.45  | Call         | Bond Future            | 2912.1700 | 2615.8900                     | 2.9122    | 2.6159                          | 0             |
| 15/05/2024 | R035 On 01-August-24    | 12.45  | Put          | Bond Future            | 1230.9600 | 1427.1300                     | 1.2310    | 1.4271                          | 5,100         |
| 15/05/2024 | R035 On 01-August-24    | 12.50  | Call         | Bond Future            | 3078.2200 | 2772.8100                     | 3.0782    | 2.7728                          | 0             |
| 15/05/2024 | R035 On 01-August-24    | 12.50  | Put          | Bond Future            | 1151.2300 | 1338.2700                     | 1.1512    | 1.3383                          | 2,740         |
| 15/05/2024 | R035 On 01-August-24    | 13.05  | Call         | Bond Future            | 5093.0500 | 4704.8900                     | 5.0931    | 4.7049                          | 0             |
| 15/05/2024 | R035 On 01-August-24    | 13.05  | Put          | Bond Future            | 531.6300  | 635.9200                      | 0.5316    | 0.6359                          | 7,500         |
| 15/05/2024 | R035 On 01-August-24    | 13.08  | Call         | Bond Future            | 5210.3700 | 4818.6600                     | 5.2104    | 4.8187                          | 0             |
| 15/05/2024 | R035 On 01-August-24    | 13.08  | Put          | Bond Future            | 508.8300  | 609.5700                      | 0.5088    | 0.6096                          | 8,650         |
| 15/05/2024 | R035 On 01-August-24    | 13.20  | Call         | Bond Future            | 5685.0900 | 5280.1500                     | 5.6851    | 5.2802                          | 0             |
| 15/05/2024 | R035 On 01-August-24    | 13.20  | Put          | Bond Future            | 426.6700  | 514.1800                      | 0.4267    | 0.5142                          | 8,000         |
| 15/05/2024 | R035 On 07-November-24  |        |              | Bond Future            | 12.2527   | 12.3547                       | 82.2918   | 81.7875                         | 93,944        |
| 15/05/2024 | R035 On 07-November-24  | 12.17  | Call         | Bond Future            | 2551.0000 | 2317.5200                     | 2.5510    | 2.3175                          | 0             |
| 15/05/2024 | R035 On 07-November-24  | 12.17  | Put          | Bond Future            | 2962.7000 | 3233.5400                     | 2.9627    | 3.2335                          | 0             |
| 15/05/2024 | R035 On 07-November-24  | 12.18  | Call         | Bond Future            | 2577.0000 | 2342.0500                     | 2.5770    | 2.3421                          | 0             |
| 15/05/2024 | R035 On 07-November-24  | 12.18  | Put          | Bond Future            | 2938.7400 | 3208.1100                     | 2.9387    | 3.2081                          | 0             |
| 15/05/2024 | R035 On 07-November-24  | 12.19  | Call         | Bond Future            | 2603.1200 | 2366.7000                     | 2.6031    | 2.3667                          | 0             |
| 15/05/2024 | R035 On 07-November-24  | 12.19  | Put          | Bond Future            | 2914.9400 | 3182.8400                     | 2.9149    | 3.1828                          | 0             |
| 15/05/2024 | R035 On 07-November-24  | 12.20  | Call         | Bond Future            | 2629.3700 | 2391.4800                     | 2.6294    | 2.3915                          | 1,000         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | R035 On 07-November-24 | 12.20  | Put          | Bond Future | 2891.3200 | 3157.7500                     | 2.8913    | 3.1578                          | 0             |
| 15/05/2024 | R035 On 07-November-24 | 13.23  | Call         | Bond Future | 5869.5600 | 5504.7600                     | 5.8696    | 5.5048                          | 0             |
| 15/05/2024 | R035 On 07-November-24 | 13.23  | Put          | Bond Future | 1215.3200 | 1354.8400                     | 1.2153    | 1.3548                          | 1,000         |
| 15/05/2024 | R035 On 06-February-25 |        |              | Bond Future | 12.3973   | 12.5041                       | 84.0828   | 83.5668                         | 0             |
| 15/05/2024 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 3357.2400 | 3100.0400                     | 3.3572    | 3.1000                          | 0             |
| 15/05/2024 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 3295.5400 | 3554.3900                     | 3.2955    | 3.5544                          | 0             |
| 15/05/2024 | R035 On 08-May-25      |        |              | Bond Future | 12.5388   | 12.6504                       | 81.4070   | 80.8791                         | 0             |
| 15/05/2024 | R035 On 08-May-25      | 11.46  | Call         | Bond Future | 1789.9900 | 1634.9600                     | 1.7900    | 1.6350                          | 400           |
| 15/05/2024 | R035 On 08-May-25      | 11.46  | Put          | Bond Future | 7150.3200 | 7523.2000                     | 7.1503    | 7.5232                          | 0             |
| 15/05/2024 | R035 On 08-May-25      | 11.78  | Call         | Bond Future | 2337.2000 | 2149.8100                     | 2.3372    | 2.1498                          | 0             |
| 15/05/2024 | R035 On 08-May-25      | 11.78  | Put          | Bond Future | 6057.2900 | 6397.8100                     | 6.0573    | 6.3978                          | 0             |
| 15/05/2024 | R035 On 08-May-25      | 12.70  | Call         | Bond Future | 4470.7900 | 4189.0200                     | 4.4708    | 4.1890                          | 0             |
| 15/05/2024 | R035 On 08-May-25      | 12.70  | Put          | Bond Future | 3709.7400 | 3955.8800                     | 3.7097    | 3.9559                          | 400           |
| 15/05/2024 | R035 On 08-May-25      | 13.35  | Call         | Bond Future | 6339.4000 | 6000.0100                     | 6.3394    | 6.0000                          | 0             |
| 15/05/2024 | R035 On 08-May-25      | 13.35  | Put          | Bond Future | 2610.1500 | 2798.6700                     | 2.6102    | 2.7987                          | 400           |
| 15/05/2024 | R035 On 07-August-25   |        |              | Bond Future | 12.7108   | 12.8279                       | 83.0891   | 82.5490                         | 0             |
| 15/05/2024 | R035 On 07-August-25   | 12.65  | Call         | Bond Future | 4137.2800 | 3869.1700                     | 4.1373    | 3.8692                          | 0             |
| 15/05/2024 | R035 On 07-August-25   | 12.65  | Put          | Bond Future | 4419.9100 | 4691.9100                     | 4.4199    | 4.6919                          | 0             |
| 15/05/2024 | R053 On 01-August-24   |        |              | Bond Future | 12.7139   | 12.8009                       | 95.7135   | 95.1039                         | 0             |
| 15/05/2024 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 4464.4100 | 4082.2200                     | 4.4644    | 4.0822                          | 0             |
| 15/05/2024 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 1615.0900 | 1842.4800                     | 1.6151    | 1.8425                          | 0             |
| 15/05/2024 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 4510.3000 | 4126.0100                     | 4.5103    | 4.1260                          | 0             |
| 15/05/2024 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 1594.5200 | 1819.8100                     | 1.5945    | 1.8198                          | 0             |
| 15/05/2024 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 4556.3300 | 4169.9600                     | 4.5563    | 4.1700                          | 0             |
| 15/05/2024 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 1574.1900 | 1797.4000                     | 1.5742    | 1.7974                          | 0             |
| 15/05/2024 | R053 On 07-November-24 |        |              | Bond Future | 12.8472   | 12.9381                       | 92.1049   | 91.4806                         | 0             |
| 15/05/2024 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 3752.9800 | 3456.4400                     | 3.7530    | 3.4564                          | 0             |
| 15/05/2024 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 4150.3500 | 4478.1000                     | 4.1504    | 4.4781                          | 0             |
| 15/05/2024 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 3789.6400 | 3491.3300                     | 3.7896    | 3.4913                          | 0             |
| 15/05/2024 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 4117.3600 | 4443.3400                     | 4.1174    | 4.4433                          | 0             |
| 15/05/2024 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 3826.4500 | 3526.3800                     | 3.8265    | 3.5264                          | 0             |
| 15/05/2024 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 4084.6100 | 4408.8300                     | 4.0846    | 4.4088                          | 0             |
| 15/05/2024 | R053 On 06-February-25 |        |              | Bond Future | 12.9799   | 13.0747                       | 94.1087   | 93.4700                         | 0             |
| 15/05/2024 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 4731.8500 | 4417.4000                     | 4.7319    | 4.4174                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 5003.4900 | 5327.6900                     | 5.0035    | 5.3277                          | 0             |
| 15/05/2024 | R053 On 08-May-25      |        |              | Bond Future | 13.1156   | 13.2146                       | 90.2965   | 89.6431                         | 0             |
| 15/05/2024 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 3852.9400 | 3584.3200                     | 3.8529    | 3.5843                          | 0             |
| 15/05/2024 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 7123.6700 | 7508.4000                     | 7.1237    | 7.5084                          | 0             |
| 15/05/2024 | R053 On 07-August-25   |        |              | Bond Future | 13.2731   | 13.3766                       | 92.1587   | 91.4905                         | 0             |
| 15/05/2024 | R053 On 07-August-25   | 13.17  | Call         | Bond Future | 5736.6600 | 5404.9700                     | 5.7367    | 5.4050                          | 0             |
| 15/05/2024 | R053 On 07-August-25   | 13.17  | Put          | Bond Future | 6412.0200 | 6748.5800                     | 6.4120    | 6.7486                          | 0             |
| 15/05/2024 | R186 On 01-August-24   |        |              | Bond Future | 9.1350    | 9.2250                        | 104.1532  | 103.9615                        | 83,695        |
| 15/05/2024 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 140.8700  | 106.8300                      | 0.1409    | 0.1068                          | 0             |
| 15/05/2024 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 1117.1200 | 1274.7800                     | 1.1171    | 1.2748                          | 0             |
| 15/05/2024 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 146.2300  | 111.1800                      | 0.1462    | 0.1112                          | 0             |
| 15/05/2024 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 1100.9000 | 1257.5500                     | 1.1009    | 1.2576                          | 0             |
| 15/05/2024 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 151.5700  | 115.5300                      | 0.1516    | 0.1155                          | 0             |
| 15/05/2024 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 1084.6600 | 1240.3200                     | 1.0847    | 1.2403                          | 0             |
| 15/05/2024 | R186 On 07-November-24 |        |              | Bond Future | 9.1650    | 9.2680                        | 106.6172  | 106.4206                        | 34,925        |
| 15/05/2024 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 721.6500  | 631.6100                      | 0.7217    | 0.6316                          | 0             |
| 15/05/2024 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 788.4400  | 894.9900                      | 0.7884    | 0.8950                          | 0             |
| 15/05/2024 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 732.9700  | 642.1300                      | 0.7330    | 0.6421                          | 0             |
| 15/05/2024 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 780.6500  | 886.4000                      | 0.7807    | 0.8864                          | 0             |
| 15/05/2024 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 744.3700  | 652.7300                      | 0.7444    | 0.6527                          | 0             |
| 15/05/2024 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 772.9500  | 877.9000                      | 0.7730    | 0.8779                          | 0             |
| 15/05/2024 | R186 On 06-February-25 |        |              | Bond Future | 9.2164    | 9.3354                        | 103.6219  | 103.4202                        | 0             |
| 15/05/2024 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 710.1200  | 625.5000                      | 0.7101    | 0.6255                          | 0             |
| 15/05/2024 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 1027.2700 | 1144.4200                     | 1.0273    | 1.1444                          | 0             |
| 15/05/2024 | R186 On 08-May-25      |        |              | Bond Future | 9.2778    | 9.4176                        | 105.8916  | 105.6847                        | 0             |
| 15/05/2024 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 358.0500  | 303.8400                      | 0.3581    | 0.3038                          | 0             |
| 15/05/2024 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 1564.4800 | 1717.2200                     | 1.5645    | 1.7172                          | 0             |
| 15/05/2024 | R186 On 07-August-25   |        |              | Bond Future | 9.4579    | 9.6270                        | 102.7667  | 102.5538                        | 0             |
| 15/05/2024 | R186 On 07-August-25   | 9.22   | Call         | Bond Future | 711.0500  | 620.7400                      | 0.7111    | 0.6207                          | 1,983         |
| 15/05/2024 | R186 On 07-August-25   | 9.22   | Put          | Bond Future | 1011.6000 | 1134.1600                     | 1.0116    | 1.1342                          | 0             |
| 15/05/2024 | R186 On 07-August-25   | 9.68   | Call         | Bond Future | 1058.3700 | 945.5900                      | 1.0584    | 0.9456                          | 0             |
| 15/05/2024 | R186 On 07-August-25   | 9.68   | Put          | Bond Future | 778.8500  | 878.9400                      | 0.7789    | 0.8789                          | 0             |
| 15/05/2024 | R186 On 07-August-25   | 10.25  | Call         | Bond Future | 1564.8900 | 1428.8900                     | 1.5649    | 1.4289                          | 0             |
| 15/05/2024 | R186 On 07-August-25   | 10.25  | Put          | Bond Future | 573.0200  | 649.8900                      | 0.5730    | 0.6499                          | 1,983         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | R202 On 01-August-24   |        |              | Bond Future | 258.4045  | 257.9283                      | 258.4045  | 257.9283                        | 441           |
| 15/05/2024 | R202 On 07-November-24 |        |              | Bond Future | 264.5848  | 264.0963                      | 264.5848  | 264.0963                        | 460           |
| 15/05/2024 | R202 On 06-February-25 |        |              | Bond Future | 265.1627  | 264.6613                      | 265.1627  | 264.6613                        | 0             |
| 15/05/2024 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 1627.2700 | 2128.6800                     | 1.6273    | 2.1287                          | 0             |
| 15/05/2024 | R202 On 08-May-25      |        |              | Bond Future | 271.0338  | 270.5192                      | 271.0338  | 270.5192                        | 0             |
| 15/05/2024 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 1276.2200 | 1790.7900                     | 1.2762    | 1.7908                          | 0             |
| 15/05/2024 | R202 On 07-August-25   |        |              | Bond Future | 271.3386  | 270.8137                      | 271.3386  | 270.8137                        | 0             |
| 15/05/2024 | R202 On 07-August-25   | 271.60 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | R202 On 07-August-25   | 271.60 | Put          | Bond Future | 261.4200  | 786.2900                      | 0.2614    | 0.7863                          | 0             |
| 15/05/2024 | R209 On 01-August-24   |        |              | Bond Future | 12.1921   | 12.2838                       | 65.7050   | 65.2947                         | 11,312        |
| 15/05/2024 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 802.7700  | 685.0900                      | 0.8028    | 0.6851                          | 0             |
| 15/05/2024 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 2692.9000 | 2985.5400                     | 2.6929    | 2.9855                          | 0             |
| 15/05/2024 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 818.9000  | 699.4900                      | 0.8189    | 0.6995                          | 0             |
| 15/05/2024 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 2662.2600 | 2953.1700                     | 2.6623    | 2.9532                          | 0             |
| 15/05/2024 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 835.2300  | 714.0900                      | 0.8352    | 0.7141                          | 0             |
| 15/05/2024 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 2631.8600 | 2921.0400                     | 2.6319    | 2.9210                          | 0             |
| 15/05/2024 | R209 On 07-November-24 |        |              | Bond Future | 12.3169   | 12.4124                       | 64.1019   | 63.6817                         | 5,237         |
| 15/05/2024 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 2205.7600 | 2013.3100                     | 2.2058    | 2.0133                          | 0             |
| 15/05/2024 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 2680.4500 | 2908.2300                     | 2.6805    | 2.9082                          | 0             |
| 15/05/2024 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 2228.5800 | 2034.8900                     | 2.2286    | 2.0349                          | 0             |
| 15/05/2024 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 2658.6400 | 2885.1800                     | 2.6586    | 2.8852                          | 0             |
| 15/05/2024 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 2251.5000 | 2056.5900                     | 2.2515    | 2.0566                          | 0             |
| 15/05/2024 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 2636.9800 | 2862.3000                     | 2.6370    | 2.8623                          | 0             |
| 15/05/2024 | R209 On 06-February-25 |        |              | Bond Future | 12.4426   | 12.5419                       | 65.4969   | 65.0670                         | 0             |
| 15/05/2024 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 3017.4000 | 2803.2700                     | 3.0174    | 2.8033                          | 0             |
| 15/05/2024 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 3028.4900 | 3244.2500                     | 3.0285    | 3.2443                          | 0             |
| 15/05/2024 | R209 On 08-May-25      |        |              | Bond Future | 12.5716   | 12.6750                       | 63.7741   | 63.3343                         | 0             |
| 15/05/2024 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 2212.6100 | 2048.9500                     | 2.2126    | 2.0490                          | 0             |
| 15/05/2024 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 5218.3300 | 5494.4500                     | 5.2183    | 5.4945                          | 0             |
| 15/05/2024 | R209 On 07-August-25   |        |              | Bond Future | 12.7245   | 12.8323                       | 65.0916   | 64.6417                         | 0             |
| 15/05/2024 | R209 On 07-August-25   | 12.68  | Call         | Bond Future | 3819.0400 | 3592.4600                     | 3.8190    | 3.5925                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | R209 On 07-August-25   | 12.68  | Put          | Bond Future | 4005.7500 | 4229.0400                     | 4.0058    | 4.2290                          | 0             |
| 15/05/2024 | R210 On 01-August-24   |        |              | Bond Future | 239.7685  | 239.1974                      | 239.7685  | 239.1974                        | 1,336         |
| 15/05/2024 | R210 On 07-November-24 |        |              | Bond Future | 242.1504  | 241.5659                      | 242.1504  | 241.5659                        | 0             |
| 15/05/2024 | R210 On 06-February-25 |        |              | Bond Future | 247.4784  | 246.8790                      | 247.4784  | 246.8790                        | 0             |
| 15/05/2024 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 7868.4100 | 7269.0100                     | 7.8684    | 7.2690                          | 0             |
| 15/05/2024 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | R210 On 08-May-25      |        |              | Bond Future | 249.5246  | 248.9111                      | 249.5246  | 248.9111                        | 0             |
| 15/05/2024 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 1494.6300 | 881.0600                      | 1.4946    | 0.8811                          | 0             |
| 15/05/2024 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | R210 On 07-August-25   |        |              | Bond Future | 254.7516  | 254.1215                      | 254.7516  | 254.1215                        | 0             |
| 15/05/2024 | R210 On 07-August-25   | 248.44 | Call         | Bond Future | 6311.5800 | 5681.5300                     | 6.3116    | 5.6815                          | 0             |
| 15/05/2024 | R210 On 07-August-25   | 248.44 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | R213 On 01-August-24   |        |              | Bond Future | 10.9784   | 11.0810                       | 84.7384   | 84.3243                         | 25,429        |
| 15/05/2024 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 1184.1800 | 1014.4300                     | 1.1842    | 1.0144                          | 0             |
| 15/05/2024 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 1665.4400 | 1909.7600                     | 1.6654    | 1.9098                          | 0             |
| 15/05/2024 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 1203.6700 | 1032.0500                     | 1.2037    | 1.0321                          | 0             |
| 15/05/2024 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 1644.1600 | 1886.6100                     | 1.6442    | 1.8866                          | 0             |
| 15/05/2024 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 1223.5000 | 1049.9900                     | 1.2235    | 1.0500                          | 0             |
| 15/05/2024 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 1623.2500 | 1863.8100                     | 1.6233    | 1.8638                          | 0             |
| 15/05/2024 | R213 On 07-November-24 |        |              | Bond Future | 11.0939   | 11.2023                       | 83.1813   | 82.7572                         | 38,437        |
| 15/05/2024 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 2308.1200 | 2088.7700                     | 2.3081    | 2.0888                          | 0             |
| 15/05/2024 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 1854.0500 | 2058.8300                     | 1.8541    | 2.0588                          | 0             |
| 15/05/2024 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 2330.5900 | 2109.9700                     | 2.3306    | 2.1100                          | 0             |
| 15/05/2024 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 1837.5600 | 2041.0700                     | 1.8376    | 2.0411                          | 0             |
| 15/05/2024 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 2353.3800 | 2131.5100                     | 2.3534    | 2.1315                          | 0             |
| 15/05/2024 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 1821.4200 | 2023.6800                     | 1.8214    | 2.0237                          | 0             |
| 15/05/2024 | R213 On 06-February-25 |        |              | Bond Future | 11.2192   | 11.3338                       | 84.9919   | 84.5578                         | 0             |
| 15/05/2024 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 2748.5700 | 2522.1000                     | 2.7486    | 2.5221                          | 0             |
| 15/05/2024 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 2253.2700 | 2460.8900                     | 2.2533    | 2.4609                          | 0             |
| 15/05/2024 | R213 On 08-May-25      |        |              | Bond Future | 11.3426   | 11.4637                       | 83.2910   | 82.8468                         | 0             |
| 15/05/2024 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 1530.2700 | 1385.5300                     | 1.5303    | 1.3855                          | 0             |
| 15/05/2024 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 4629.0800 | 4928.5200                     | 4.6291    | 4.9285                          | 0             |
| 15/05/2024 | R213 On 07-August-25   |        |              | Bond Future | 11.5054   | 11.6338                       | 85.0140   | 84.5594                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | R213 On 07-August-25   | 11.66  | Call         | Bond Future | 3382.7700 | 3143.1500                     | 3.3828    | 3.1432                          | 0             |
| 15/05/2024 | R213 On 07-August-25   | 11.66  | Put          | Bond Future | 2835.8600 | 3050.8700                     | 2.8359    | 3.0509                          | 0             |
| 15/05/2024 | R214 On 01-August-24   |        |              | Bond Future | 12.5597   | 12.6408                       | 60.9646   | 60.5953                         | 11,076        |
| 15/05/2024 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 872.6400  | 763.4200                      | 0.8726    | 0.7634                          | 0             |
| 15/05/2024 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 2745.9000 | 3005.9800                     | 2.7459    | 3.0060                          | 0             |
| 15/05/2024 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 889.6100  | 778.8500                      | 0.8896    | 0.7789                          | 0             |
| 15/05/2024 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 2714.8700 | 2973.4100                     | 2.7149    | 2.9734                          | 0             |
| 15/05/2024 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 906.7700  | 794.4600                      | 0.9068    | 0.7945                          | 0             |
| 15/05/2024 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 2684.0900 | 2941.0800                     | 2.6841    | 2.9411                          | 0             |
| 15/05/2024 | R214 On 07-November-24 |        |              | Bond Future | 12.6845   | 12.7689                       | 59.0994   | 58.7212                         | 1,770         |
| 15/05/2024 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 2288.8000 | 2112.6400                     | 2.2888    | 2.1126                          | 0             |
| 15/05/2024 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 2671.4800 | 2873.5500                     | 2.6715    | 2.8736                          | 0             |
| 15/05/2024 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 2312.3200 | 2135.0500                     | 2.3123    | 2.1351                          | 0             |
| 15/05/2024 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 2649.5300 | 2850.4900                     | 2.6495    | 2.8505                          | 0             |
| 15/05/2024 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 2335.9600 | 2157.5700                     | 2.3360    | 2.1576                          | 0             |
| 15/05/2024 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 2627.7400 | 2827.5800                     | 2.6277    | 2.8276                          | 0             |
| 15/05/2024 | R214 On 06-February-25 |        |              | Bond Future | 12.8120   | 12.8997                       | 60.3856   | 59.9987                         | 0             |
| 15/05/2024 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 2833.4300 | 2648.9200                     | 2.8334    | 2.6489                          | 0             |
| 15/05/2024 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 3288.4100 | 3490.8700                     | 3.2884    | 3.4909                          | 0             |
| 15/05/2024 | R214 On 08-May-25      |        |              | Bond Future | 12.9353   | 13.0264                       | 58.3997   | 58.0038                         | 0             |
| 15/05/2024 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 2539.1500 | 2379.2400                     | 2.5392    | 2.3792                          | 0             |
| 15/05/2024 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 4953.8200 | 5189.7900                     | 4.9538    | 5.1898                          | 0             |
| 15/05/2024 | R214 On 07-August-25   |        |              | Bond Future | 13.0813   | 13.1761                       | 59.6063   | 59.2013                         | 0             |
| 15/05/2024 | R214 On 07-August-25   | 12.97  | Call         | Bond Future | 3751.5000 | 3550.9400                     | 3.7515    | 3.5509                          | 0             |
| 15/05/2024 | R214 On 07-August-25   | 12.97  | Put          | Bond Future | 4232.2800 | 4436.7100                     | 4.2323    | 4.4367                          | 0             |
| 15/05/2024 | R248 On 01-August-24   |        |              | Bond Future | 12.7304   | 12.8171                       | 74.2066   | 73.7338                         | 247,212       |
| 15/05/2024 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 985.8700  | 852.0100                      | 0.9859    | 0.8520                          | 0             |
| 15/05/2024 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 3418.0000 | 3756.9700                     | 3.4180    | 3.7570                          | 0             |
| 15/05/2024 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 1005.6400 | 869.8100                      | 1.0056    | 0.8698                          | 0             |
| 15/05/2024 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 3379.5900 | 3716.5900                     | 3.3796    | 3.7166                          | 0             |
| 15/05/2024 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 1025.5200 | 887.7300                      | 1.0255    | 0.8877                          | 0             |
| 15/05/2024 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 3341.3700 | 3676.4100                     | 3.3414    | 3.6764                          | 0             |
| 15/05/2024 | R248 On 07-November-24 |        |              | Bond Future | 12.8626   | 12.9531                       | 71.5099   | 71.0256                         | 11,423        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/05/2024 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 2840.6700 | 2614.1700                     | 2.8407    | 2.6142                          | 0             |
| 15/05/2024 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 3288.2000 | 3545.9800                     | 3.2882    | 3.5460                          | 0             |
| 15/05/2024 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 2868.9100 | 2641.0200                     | 2.8689    | 2.6410                          | 0             |
| 15/05/2024 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 3262.0100 | 3518.4000                     | 3.2620    | 3.5184                          | 0             |
| 15/05/2024 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 2897.2600 | 2668.0000                     | 2.8973    | 2.6680                          | 0             |
| 15/05/2024 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 3236.0100 | 3491.0300                     | 3.2360    | 3.4910                          | 0             |
| 15/05/2024 | R248 On 06-February-25 |        |              | Bond Future | 12.9977   | 13.0921                       | 73.0661   | 72.5706                         | 10,000        |
| 15/05/2024 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 2912.8100 | 2698.4400                     | 2.9128    | 2.6984                          | 0             |
| 15/05/2024 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 4463.1400 | 4744.2100                     | 4.4631    | 4.7442                          | 0             |
| 15/05/2024 | R248 On 08-May-25      |        |              | Bond Future | 13.1284   | 13.2267                       | 70.2123   | 69.7055                         | 0             |
| 15/05/2024 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 2992.0400 | 2787.5000                     | 2.9920    | 2.7875                          | 0             |
| 15/05/2024 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 5836.2900 | 6138.5200                     | 5.8363    | 6.1385                          | 0             |
| 15/05/2024 | R248 On 07-August-25   |        |              | Bond Future | 13.2828   | 13.3855                       | 71.6620   | 71.1436                         | 0             |
| 15/05/2024 | R248 On 07-August-25   | 13.21  | Call         | Bond Future | 4526.8700 | 4266.9200                     | 4.5269    | 4.2669                          | 0             |
| 15/05/2024 | R248 On 07-August-25   | 13.21  | Put          | Bond Future | 4898.8700 | 5157.3100                     | 4.8989    | 5.1573                          | 0             |
| 15/05/2024 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 15/05/2024 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |