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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For January 2024

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 2025 On 01-February-24 |        |              | Bond Future        | 176.4237  | 176.3943                      | 176.4237  | 176.3943                        | 10,658        |
| 22/01/2024 | 2025 On 02-May-24      |        |              | Bond Future        | 180.3287  | 180.2988                      | 180.3287  | 180.2988                        | 8,445         |
| 22/01/2024 | 2025 On 01-August-24   |        |              | Bond Future        | 182.5045  | 182.4734                      | 182.5045  | 182.4734                        | 0             |
| 22/01/2024 | 2025 On 07-November-24 |        |              | Bond Future        | 186.7944  | 186.7619                      | 186.7944  | 186.7619                        | 75            |
| 22/01/2024 | 2029 On 01-February-24 |        |              | Bond Future        | 129.3284  | 129.2446                      | 129.3284  | 129.2446                        | 3,540         |
| 22/01/2024 | 2029 On 02-May-24      |        |              | Bond Future        | 130.8222  | 130.7368                      | 130.8222  | 130.7368                        | 7,075         |
| 22/01/2024 | 2029 On 01-August-24   |        |              | Bond Future        | 133.7368  | 133.6492                      | 133.7368  | 133.6492                        | 728           |
| 22/01/2024 | 2029 On 07-November-24 |        |              | Bond Future        | 135.4754  | 135.3851                      | 135.4754  | 135.3851                        | 66            |
| 22/01/2024 | 2029 On 06-February-25 |        |              | Bond Future        | 138.4091  | 138.3163                      | 138.4091  | 138.3163                        | 0             |
| 22/01/2024 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 6009.1300 | 5916.3400                     | 6.0091    | 5.9163                          | 0             |
| 22/01/2024 | 2029 On 06-February-25 | 132.40 | Put          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | 2030 On 01-February-24 |        |              | Bond Future | 9.7066    | 9.7576                        | 92.5183   | 92.3025                         | 44,926        |
| 22/01/2024 | 2030 On 01-February-24 | 9.57   | Call         | Bond Future | 143.7000  | 152.3400                      | 0.1437    | 0.1523                          | 400           |
| 22/01/2024 | 2030 On 01-February-24 | 9.57   | Put          | Bond Future | 725.9700  | 950.3900                      | 0.7260    | 0.9504                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 9.89   | Call         | Bond Future | 909.8100  | 825.3200                      | 0.9098    | 0.8253                          | 500           |
| 22/01/2024 | 2030 On 01-February-24 | 9.89   | Put          | Bond Future | 135.5700  | 266.8600                      | 0.1356    | 0.2669                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 9.93   | Call         | Bond Future | 1047.3300 | 947.7900                      | 1.0473    | 0.9478                          | 1,360         |
| 22/01/2024 | 2030 On 01-February-24 | 9.93   | Put          | Bond Future | 105.2700  | 221.5100                      | 0.1053    | 0.2215                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 10.00  | Call         | Bond Future | 1301.2600 | 1177.1000                     | 1.3013    | 1.1771                          | 500           |
| 22/01/2024 | 2030 On 01-February-24 | 10.00  | Put          | Bond Future | 66.4300   | 158.0500                      | 0.0664    | 0.1581                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 10.07  | Call         | Bond Future | 1567.1800 | 1421.3200                     | 1.5672    | 1.4213                          | 400           |
| 22/01/2024 | 2030 On 01-February-24 | 10.07  | Put          | Bond Future | 40.7500   | 110.6700                      | 0.0408    | 0.1107                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 10.16  | Call         | Bond Future | 1920.7700 | 1752.5200                     | 1.9208    | 1.7525                          | 200           |
| 22/01/2024 | 2030 On 01-February-24 | 10.16  | Put          | Bond Future | 21.1300   | 68.6600                       | 0.0211    | 0.0687                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 10.39  | Call         | Bond Future | 2848.1900 | 2647.4400                     | 2.8482    | 2.6474                          | 500           |
| 22/01/2024 | 2030 On 01-February-24 | 10.39  | Put          | Bond Future | 3.4400    | 18.4700                       | 0.0034    | 0.0185                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 11.00  | Call         | Bond Future | 5292.2500 | 5076.8200                     | 5.2923    | 5.0768                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 11.00  | Put          | Bond Future | 0.0100    | 0.3600                        | 0.0000    | 0.0004                          | 700           |
| 22/01/2024 | 2030 On 01-February-24 | 11.31  | Call         | Bond Future | 6503.9500 | 6288.2100                     | 6.5040    | 6.2882                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 11.31  | Put          | Bond Future | 0.0000    | 0.0400                        | 0.0000    | 0.0000                          | 1,360         |
| 22/01/2024 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 6658.7600 | 6443.0100                     | 6.6588    | 6.4430                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 0.0000    | 0.0300                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 6697.4000 | 6481.6500                     | 6.6974    | 6.4817                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 0.0000    | 0.0300                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 6736.0300 | 6520.2800                     | 6.7360    | 6.5203                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 0.0000    | 0.0300                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 11.75  | Call         | Bond Future | 8187.7200 | 7971.9400                     | 8.1877    | 7.9719                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 11.75  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 200           |
| 22/01/2024 | 2030 On 01-February-24 | 11.85  | Call         | Bond Future | 8564.5900 | 8348.8100                     | 8.5646    | 8.3488                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 11.85  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 500           |
| 22/01/2024 | 2030 On 01-February-24 | 11.86  | Call         | Bond Future | 8602.1600 | 8386.3800                     | 8.6022    | 8.3864                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 11.86  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 500           |
| 22/01/2024 | 2030 On 01-February-24 | 12.10  | Call         | Bond Future | 9497.5400 | 9281.7600                     | 9.4975    | 9.2818                          | 0             |
| 22/01/2024 | 2030 On 01-February-24 | 12.10  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 400           |
| 22/01/2024 | 2030 On 02-May-24      |        |              | Bond Future | 9.7537    | 9.8074                        | 94.5431   | 94.3228                         | 130,390       |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield  | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | 2030 On 02-May-24      | 9.66   | Call         | Bond Future | 1120.1700  | 1117.4200                     | 1.1202    | 1.1174                          | 1,000         |
| 22/01/2024 | 2030 On 02-May-24      | 9.66   | Put          | Bond Future | 1506.2700  | 1723.8500                     | 1.5063    | 1.7239                          | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 1434.0800  | 1416.4500                     | 1.4341    | 1.4165                          | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 1203.0600  | 1405.7600                     | 1.2031    | 1.4058                          | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 1456.9000  | 1437.9700                     | 1.4569    | 1.4380                          | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 1184.9200  | 1386.3200                     | 1.1849    | 1.3863                          | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 1479.7100  | 1459.6700                     | 1.4797    | 1.4597                          | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 1166.7900  | 1367.0800                     | 1.1668    | 1.3671                          | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 10.16  | Call         | Bond Future | 2335.0500  | 2272.7900                     | 2.3351    | 2.2728                          | 1,000         |
| 22/01/2024 | 2030 On 02-May-24      | 10.16  | Put          | Bond Future | 683.7700   | 841.8400                      | 0.6838    | 0.8418                          | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 10.62  | Call         | Bond Future | 3781.7000  | 3661.2100                     | 3.7817    | 3.6612                          | 500           |
| 22/01/2024 | 2030 On 02-May-24      | 10.62  | Put          | Bond Future | 304.9000   | 404.7400                      | 0.3049    | 0.4047                          | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 10.82  | Call         | Bond Future | 4466.9900  | 4325.4500                     | 4.4670    | 4.3255                          | 1,080         |
| 22/01/2024 | 2030 On 02-May-24      | 10.82  | Put          | Bond Future | 210.7500   | 289.5400                      | 0.2108    | 0.2895                          | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 11.12  | Call         | Bond Future | 5529.0300  | 5362.3500                     | 5.5290    | 5.3624                          | 500           |
| 22/01/2024 | 2030 On 02-May-24      | 11.12  | Put          | Bond Future | 119.5300   | 173.1800                      | 0.1195    | 0.1732                          | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 11.94  | Call         | Bond Future | 8487.9800  | 8282.4900                     | 8.4880    | 8.2825                          | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 11.94  | Put          | Bond Future | 20.9400    | 35.7800                       | 0.0209    | 0.0358                          | 1,000         |
| 22/01/2024 | 2030 On 02-May-24      | 12.38  | Call         | Bond Future | 10058.0000 | 9843.1600                     | 10.0580   | 9.8432                          | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 12.38  | Put          | Bond Future | 5.7200     | 11.2100                       | 0.0057    | 0.0112                          | 1,080         |
| 22/01/2024 | 2030 On 02-May-24      | 13.15  | Call         | Bond Future | 12737.5500 | 12517.8800                    | 12.7376   | 12.5179                         | 0             |
| 22/01/2024 | 2030 On 02-May-24      | 13.15  | Put          | Bond Future | 0.4100     | 1.0700                        | 0.0004    | 0.0011                          | 500           |
| 22/01/2024 | 2030 On 01-August-24   |        |              | Bond Future | 9.8020     | 9.8589                        | 92.6213   | 92.3959                         | 0             |
| 22/01/2024 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 3219.3500  | 3104.2000                     | 3.2194    | 3.1042                          | 0             |
| 22/01/2024 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 998.7800   | 1108.9900                     | 0.9988    | 1.1090                          | 0             |
| 22/01/2024 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 3247.0700  | 3131.1900                     | 3.2471    | 3.1312                          | 0             |
| 22/01/2024 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 988.0100   | 1097.4900                     | 0.9880    | 1.0975                          | 0             |
| 22/01/2024 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 3274.8700  | 3158.2700                     | 3.2749    | 3.1583                          | 0             |
| 22/01/2024 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 977.3300   | 1086.0900                     | 0.9773    | 1.0861                          | 0             |
| 22/01/2024 | 2030 On 07-November-24 |        |              | Bond Future | 9.8644     | 9.9250                        | 94.7735   | 94.5425                         | 1,652         |
| 22/01/2024 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 4280.0700  | 4272.8100                     | 4.2801    | 4.2728                          | 0             |
| 22/01/2024 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 1010.4900  | 1234.1900                     | 1.0105    | 1.2342                          | 0             |
| 22/01/2024 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 4307.8400  | 4299.6200                     | 4.3078    | 4.2996                          | 0             |
| 22/01/2024 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 1001.7500  | 1224.4900                     | 1.0018    | 1.2245                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 4335.6500 | 4326.4800                     | 4.3357    | 4.3265                          | 0             |
| 22/01/2024 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 993.0800  | 1214.8700                     | 0.9931    | 1.2149                          | 0             |
| 22/01/2024 | 2030 On 06-February-25 |        |              | Bond Future | 9.9344    | 9.9988                        | 92.7928   | 92.5566                         | 0             |
| 22/01/2024 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 3987.4500 | 4021.9100                     | 3.9875    | 4.0219                          | 0             |
| 22/01/2024 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 1300.7100 | 1571.3900                     | 1.3007    | 1.5714                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 |        |              | Bond Future | 10.6108   | 10.6318                       | 90.2192   | 90.1159                         | 26,745        |
| 22/01/2024 | 2032 On 01-February-24 | 10.01  | Call         | Bond Future | 0.0400    | 1.2100                        | 0.0000    | 0.0012                          | 1,200         |
| 22/01/2024 | 2032 On 01-February-24 | 10.01  | Put          | Bond Future | 3018.6200 | 3123.0700                     | 3.0186    | 3.1231                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 10.59  | Call         | Bond Future | 395.3300  | 493.3300                      | 0.3953    | 0.4933                          | 500           |
| 22/01/2024 | 2032 On 01-February-24 | 10.59  | Put          | Bond Future | 497.4000  | 698.6800                      | 0.4974    | 0.6987                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 10.76  | Call         | Bond Future | 927.5400  | 985.8900                      | 0.9275    | 0.9859                          | 1,200         |
| 22/01/2024 | 2032 On 01-February-24 | 10.76  | Put          | Bond Future | 197.9400  | 359.5700                      | 0.1979    | 0.3596                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 10.78  | Call         | Bond Future | 1002.3400 | 1053.8600                     | 1.0023    | 1.0539                          | 200           |
| 22/01/2024 | 2032 On 01-February-24 | 10.78  | Put          | Bond Future | 175.5800  | 330.3800                      | 0.1756    | 0.3304                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 10.85  | Call         | Bond Future | 1279.4400 | 1305.8500                     | 1.2794    | 1.3059                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 10.85  | Put          | Bond Future | 113.7100  | 243.4000                      | 0.1137    | 0.2434                          | 17,000        |
| 22/01/2024 | 2032 On 01-February-24 | 10.90  | Call         | Bond Future | 1489.1100 | 1497.6800                     | 1.4891    | 1.4977                          | 8,500         |
| 22/01/2024 | 2032 On 01-February-24 | 10.90  | Put          | Bond Future | 82.3100   | 194.1600                      | 0.0823    | 0.1942                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 11.09  | Call         | Bond Future | 2336.9300 | 2289.1900                     | 2.3369    | 2.2892                          | 500           |
| 22/01/2024 | 2032 On 01-February-24 | 11.09  | Put          | Bond Future | 22.0500   | 77.5900                       | 0.0221    | 0.0776                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 11.33  | Call         | Bond Future | 3447.7100 | 3362.7700                     | 3.4477    | 3.3628                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 11.33  | Put          | Bond Future | 3.5500    | 21.8900                       | 0.0036    | 0.0219                          | 17,000        |
| 22/01/2024 | 2032 On 01-February-24 | 11.35  | Call         | Bond Future | 3540.4000 | 3453.7400                     | 3.5404    | 3.4537                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 11.35  | Put          | Bond Future | 3.0200    | 19.6400                       | 0.0030    | 0.0196                          | 8,500         |
| 22/01/2024 | 2032 On 01-February-24 | 11.55  | Call         | Bond Future | 4462.7900 | 4365.3000                     | 4.4628    | 4.3653                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 11.55  | Put          | Bond Future | 0.5900    | 6.3800                        | 0.0006    | 0.0064                          | 8,500         |
| 22/01/2024 | 2032 On 01-February-24 | 11.75  | Call         | Bond Future | 5373.8300 | 5272.3600                     | 5.3738    | 5.2724                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 11.75  | Put          | Bond Future | 0.1100    | 1.9200                        | 0.0001    | 0.0019                          | 200           |
| 22/01/2024 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 5734.7100 | 5632.5500                     | 5.7347    | 5.6326                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 0.0600    | 1.1800                        | 0.0001    | 0.0012                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 5779.6700 | 5677.4500                     | 5.7797    | 5.6775                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 0.0500    | 1.1100                        | 0.0001    | 0.0011                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 5824.6100 | 5722.3200                     | 5.8246    | 5.7223                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 0.0500    | 1.0400                        | 0.0001    | 0.0010                          | 0             |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | 2032 On 01-February-24 | 12.00  | Call         | Bond Future | 6494.7600 | 6391.8800                     | 6.4948    | 6.3919                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 12.00  | Put          | Bond Future | 0.0100    | 0.4100                        | 0.0000    | 0.0004                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 12.50  | Call         | Bond Future | 8677.1300 | 8573.8700                     | 8.6771    | 8.5739                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 12.50  | Put          | Bond Future | 0.0000    | 0.0200                        | 0.0000    | 0.0000                          | 200           |
| 22/01/2024 | 2032 On 01-February-24 | 12.62  | Call         | Bond Future | 9189.3400 | 9086.0700                     | 9.1893    | 9.0861                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 12.62  | Put          | Bond Future | 0.0000    | 0.0100                        | 0.0000    | 0.0000                          | 1,200         |
| 22/01/2024 | 2032 On 01-February-24 | 12.73  | Call         | Bond Future | 9655.0000 | 9551.7200                     | 9.6550    | 9.5517                          | 0             |
| 22/01/2024 | 2032 On 01-February-24 | 12.73  | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 500           |
| 22/01/2024 | 2032 On 02-May-24      |        |              | Bond Future | 10.6872   | 10.7091                       | 88.0320   | 87.9267                         | 143,744       |
| 22/01/2024 | 2032 On 02-May-24      | 10.36  | Call         | Bond Future | 901.6700  | 1001.5400                     | 0.9017    | 1.0015                          | 1,000         |
| 22/01/2024 | 2032 On 02-May-24      | 10.36  | Put          | Bond Future | 2491.3500 | 2696.5900                     | 2.4914    | 2.6966                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 1258.8800 | 1362.6000                     | 1.2589    | 1.3626                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 1969.4100 | 2178.5000                     | 1.9694    | 2.1785                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 1281.0300 | 1384.7500                     | 1.2810    | 1.3848                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 1943.0400 | 2152.1300                     | 1.9430    | 2.1521                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 1303.5900 | 1407.0900                     | 1.3036    | 1.4071                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 1917.1300 | 2126.0000                     | 1.9171    | 2.1260                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 10.57  | Call         | Bond Future | 1326.1900 | 1429.8300                     | 1.3262    | 1.4298                          | 500           |
| 22/01/2024 | 2032 On 02-May-24      | 10.57  | Put          | Bond Future | 1891.2800 | 2100.2900                     | 1.8913    | 2.1003                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 10.59  | Call         | Bond Future | 1372.0400 | 1475.7100                     | 1.3720    | 1.4757                          | 500           |
| 22/01/2024 | 2032 On 02-May-24      | 10.59  | Put          | Bond Future | 1840.3500 | 2049.3900                     | 1.8404    | 2.0494                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 10.65  | Call         | Bond Future | 1515.0200 | 1617.9300                     | 1.5150    | 1.6179                          | 1,550         |
| 22/01/2024 | 2032 On 02-May-24      | 10.65  | Put          | Bond Future | 1693.8100 | 1902.0900                     | 1.6938    | 1.9021                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 10.86  | Call         | Bond Future | 2077.9500 | 2170.6300                     | 2.0780    | 2.1706                          | 1,000         |
| 22/01/2024 | 2032 On 02-May-24      | 10.86  | Put          | Bond Future | 1253.1000 | 1451.1500                     | 1.2531    | 1.4512                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 11.09  | Call         | Bond Future | 2792.4200 | 2864.8600                     | 2.7924    | 2.8649                          | 500           |
| 22/01/2024 | 2032 On 02-May-24      | 11.09  | Put          | Bond Future | 885.3800  | 1063.1900                     | 0.8854    | 1.0632                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 11.21  | Call         | Bond Future | 3198.3700 | 3258.7900                     | 3.1984    | 3.2588                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 11.21  | Put          | Bond Future | 733.6900  | 899.4800                      | 0.7337    | 0.8995                          | 500           |
| 22/01/2024 | 2032 On 02-May-24      | 11.35  | Call         | Bond Future | 3696.3000 | 3740.8000                     | 3.6963    | 3.7408                          | 1,550         |
| 22/01/2024 | 2032 On 02-May-24      | 11.35  | Put          | Bond Future | 587.0000  | 736.8700                      | 0.5870    | 0.7369                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 11.81  | Call         | Bond Future | 5457.1700 | 5450.1700                     | 5.4572    | 5.4502                          | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 11.81  | Put          | Bond Future | 274.1900  | 372.5600                      | 0.2742    | 0.3726                          | 500           |
| 22/01/2024 | 2032 On 02-May-24      | 12.90  | Call         | Bond Future | 9874.0100 | 9785.3600                     | 9.8740    | 9.7854                          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | 2032 On 02-May-24      | 12.90  | Put          | Bond Future | 37.1200    | 53.8400                       | 0.0371    | 0.0538                          | 1,000         |
| 22/01/2024 | 2032 On 02-May-24      | 13.18  | Call         | Bond Future | 10994.2900 | 10898.7300                    | 10.9943   | 10.8987                         | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 13.18  | Put          | Bond Future | 18.1100    | 27.9200                       | 0.0181    | 0.0279                          | 500           |
| 22/01/2024 | 2032 On 02-May-24      | 13.35  | Call         | Bond Future | 11668.5600 | 11570.0900                    | 11.6686   | 11.5701                         | 0             |
| 22/01/2024 | 2032 On 02-May-24      | 13.35  | Put          | Bond Future | 11.4400    | 18.3400                       | 0.0114    | 0.0183                          | 1,550         |
| 22/01/2024 | 2032 On 01-August-24   |        |              | Bond Future | 10.7656    | 10.7886                       | 89.9721   | 89.8642                         | 0             |
| 22/01/2024 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 3281.1300  | 3275.4300                     | 3.2811    | 3.2754                          | 0             |
| 22/01/2024 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 1593.4300  | 1695.5900                     | 1.5934    | 1.6956                          | 0             |
| 22/01/2024 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 3311.1100  | 3304.7400                     | 3.3111    | 3.3047                          | 0             |
| 22/01/2024 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 1577.7000  | 1679.1900                     | 1.5777    | 1.6792                          | 0             |
| 22/01/2024 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 3341.2000  | 3334.4000                     | 3.3412    | 3.3344                          | 0             |
| 22/01/2024 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 1562.1100  | 1663.1700                     | 1.5621    | 1.6632                          | 0             |
| 22/01/2024 | 2032 On 07-November-24 |        |              | Bond Future | 10.8678    | 10.8921                       | 87.8961   | 87.7853                         | 1,526         |
| 22/01/2024 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 4338.5900  | 4407.3000                     | 4.3386    | 4.4073                          | 0             |
| 22/01/2024 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 1646.7100  | 1826.1600                     | 1.6467    | 1.8262                          | 0             |
| 22/01/2024 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 4369.0000  | 4437.1400                     | 4.3690    | 4.4371                          | 0             |
| 22/01/2024 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 1633.3300  | 1812.2100                     | 1.6333    | 1.8122                          | 0             |
| 22/01/2024 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 4399.4800  | 4467.3400                     | 4.3995    | 4.4673                          | 0             |
| 22/01/2024 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 1620.0600  | 1798.6600                     | 1.6201    | 1.7987                          | 0             |
| 22/01/2024 | 2032 On 07-November-24 | 11.64  | Call         | Bond Future | 4867.1700  | 4925.7300                     | 4.8672    | 4.9257                          | 1,615         |
| 22/01/2024 | 2032 On 07-November-24 | 11.64  | Put          | Bond Future | 1434.8800  | 1604.1800                     | 1.4349    | 1.6042                          | 0             |
| 22/01/2024 | 2032 On 07-November-24 | 13.36  | Call         | Bond Future | 10787.2900 | 10714.4100                    | 10.7873   | 10.7144                         | 0             |
| 22/01/2024 | 2032 On 07-November-24 | 13.36  | Put          | Bond Future | 316.6700   | 354.5300                      | 0.3167    | 0.3545                          | 1,615         |
| 22/01/2024 | 2032 On 06-February-25 |        |              | Bond Future | 10.9746    | 11.0002                       | 89.7768   | 89.6633                         | 0             |
| 22/01/2024 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 4810.7900  | 4914.1900                     | 4.8108    | 4.9142                          | 0             |
| 22/01/2024 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 1581.8200  | 1798.6500                     | 1.5818    | 1.7987                          | 0             |
| 22/01/2024 | 2033 On 01-February-24 |        |              | Bond Future | 122.3721   | 122.3498                      | 122.3721  | 122.3498                        | 2,879         |
| 22/01/2024 | 2033 On 02-May-24      |        |              | Bond Future | 123.6153   | 123.5928                      | 123.6153  | 123.5928                        | 1,160         |
| 22/01/2024 | 2033 On 01-August-24   |        |              | Bond Future | 126.3694   | 126.3461                      | 126.3694  | 126.3461                        | 5,737         |
| 22/01/2024 | 2033 On 07-November-24 |        |              | Bond Future | 127.8374   | 127.8129                      | 127.8374  | 127.8129                        | 0             |
| 22/01/2024 | 2033 On 06-February-25 |        |              | Bond Future | 130.6059   | 130.5805                      | 130.6059  | 130.5805                        | 0             |
| 22/01/2024 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 5665.9300  | 5640.4800                     | 5.6659    | 5.6405                          | 0             |
| 22/01/2024 | 2033 On 06-February-25 | 124.94 | Put          | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | 2037 On 01-February-24 |        |              | Bond Future | 11.8388    | 11.8801                       | 78.2690   | 78.0430                         | 81,580        |
| 22/01/2024 | 2037 On 01-February-24 | 12.09  | Call         | Bond Future | 1508.6200  | 1438.2500                     | 1.5086    | 1.4383                          | 2,500         |
| 22/01/2024 | 2037 On 01-February-24 | 12.09  | Put          | Bond Future | 149.7200   | 305.3800                      | 0.1497    | 0.3054                          | 0             |
| 22/01/2024 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 2553.5400  | 2397.7100                     | 2.5535    | 2.3977                          | 0             |
| 22/01/2024 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 32.7000    | 102.9000                      | 0.0327    | 0.1029                          | 0             |
| 22/01/2024 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 2603.3600  | 2444.5500                     | 2.6034    | 2.4446                          | 0             |
| 22/01/2024 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 30.3200    | 97.5400                       | 0.0303    | 0.0975                          | 0             |
| 22/01/2024 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 2653.2700  | 2491.5600                     | 2.6533    | 2.4916                          | 0             |
| 22/01/2024 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 28.0800    | 92.4000                       | 0.0281    | 0.0924                          | 0             |
| 22/01/2024 | 2037 On 01-February-24 | 12.93  | Call         | Bond Future | 5659.8400  | 5435.6900                     | 5.6598    | 5.4357                          | 0             |
| 22/01/2024 | 2037 On 01-February-24 | 12.93  | Put          | Bond Future | 0.1200     | 2.0000                        | 0.0001    | 0.0020                          | 2,500         |
| 22/01/2024 | 2037 On 01-February-24 | 13.93  | Call         | Bond Future | 10329.3600 | 10103.3300                    | 10.3294   | 10.1033                         | 0             |
| 22/01/2024 | 2037 On 01-February-24 | 13.93  | Put          | Bond Future | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 2,500         |
| 22/01/2024 | 2037 On 02-May-24      |        |              | Bond Future | 11.9440    | 11.9869                       | 79.9820   | 79.7512                         | 61,940        |
| 22/01/2024 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 716.2900   | 801.3400                      | 0.7163    | 0.8013                          | 0             |
| 22/01/2024 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 3560.5700  | 3876.4700                     | 3.5606    | 3.8765                          | 0             |
| 22/01/2024 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 732.3800   | 818.0200                      | 0.7324    | 0.8180                          | 0             |
| 22/01/2024 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 3519.9100  | 3836.4000                     | 3.5199    | 3.8364                          | 0             |
| 22/01/2024 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 748.7000   | 834.7800                      | 0.7487    | 0.8348                          | 0             |
| 22/01/2024 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 3479.5300  | 3796.4600                     | 3.4795    | 3.7965                          | 0             |
| 22/01/2024 | 2037 On 01-August-24   |        |              | Bond Future | 12.0542    | 12.0989                       | 77.4888   | 77.2528                         | 72,241        |
| 22/01/2024 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 2786.5900  | 2802.7700                     | 2.7866    | 2.8028                          | 0             |
| 22/01/2024 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 2597.2400  | 2849.4700                     | 2.5972    | 2.8495                          | 0             |
| 22/01/2024 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 2815.8600  | 2831.2800                     | 2.8159    | 2.8313                          | 0             |
| 22/01/2024 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 2573.7400  | 2825.2100                     | 2.5737    | 2.8252                          | 0             |
| 22/01/2024 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 2845.4900  | 2859.9200                     | 2.8455    | 2.8599                          | 1,383         |
| 22/01/2024 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 2550.6500  | 2801.1300                     | 2.5507    | 2.8011                          | 0             |
| 22/01/2024 | 2037 On 01-August-24   | 13.17  | Call         | Bond Future | 6547.5800  | 6463.2600                     | 6.5476    | 6.4633                          | 0             |
| 22/01/2024 | 2037 On 01-August-24   | 13.17  | Put          | Bond Future | 948.6700   | 1100.4000                     | 0.9487    | 1.1004                          | 1,383         |
| 22/01/2024 | 2037 On 01-August-24   | 13.82  | Call         | Bond Future | 9103.9300  | 8969.2400                     | 9.1039    | 8.9692                          | 0             |
| 22/01/2024 | 2037 On 01-August-24   | 13.82  | Put          | Bond Future | 513.5800   | 614.9400                      | 0.5136    | 0.6149                          | 1,383         |
| 22/01/2024 | 2037 On 07-November-24 |        |              | Bond Future | 12.1791    | 12.2257                       | 79.2887   | 79.0468                         | 9,175         |
| 22/01/2024 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 4479.0400  | 4578.1500                     | 4.4790    | 4.5782                          | 0             |
| 22/01/2024 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 2483.6600  | 2824.6200                     | 2.4837    | 2.8246                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 4510.9500 | 4609.1900                     | 4.5110    | 4.6092                          | 0             |
| 22/01/2024 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 2465.5200 | 2805.6100                     | 2.4655    | 2.8056                          | 0             |
| 22/01/2024 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 4543.2100 | 4640.2900                     | 4.5432    | 4.6403                          | 0             |
| 22/01/2024 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 2447.7700 | 2786.7000                     | 2.4478    | 2.7867                          | 0             |
| 22/01/2024 | 2037 On 06-February-25 |        |              | Bond Future | 12.3067   | 12.3553                       | 76.7250   | 76.4777                         | 0             |
| 22/01/2024 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 5125.6600 | 5167.3700                     | 5.1257    | 5.1674                          | 0             |
| 22/01/2024 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 2861.3400 | 3150.3800                     | 2.8613    | 3.1504                          | 0             |
| 22/01/2024 | 2038 On 01-February-24 |        |              | Bond Future | 131.5315  | 131.3574                      | 131.5315  | 131.3574                        | 1,019         |
| 22/01/2024 | 2038 On 02-May-24      |        |              | Bond Future | 134.4428  | 134.2651                      | 134.4428  | 134.2651                        | 4,973         |
| 22/01/2024 | 2038 On 01-August-24   |        |              | Bond Future | 135.3661  | 135.1839                      | 135.3661  | 135.1839                        | 0             |
| 22/01/2024 | 2038 On 07-November-24 |        |              | Bond Future | 138.5473  | 138.3604                      | 138.5473  | 138.3604                        | 0             |
| 22/01/2024 | 2038 On 06-February-25 |        |              | Bond Future | 139.4230  | 139.2312                      | 139.4230  | 139.2312                        | 0             |
| 22/01/2024 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 4192.9800 | 4001.2100                     | 4.1930    | 4.0012                          | 0             |
| 22/01/2024 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 2040 On 01-February-24 |        |              | Bond Future | 12.1745   | 12.2310                       | 78.0123   | 77.6887                         | 26,832        |
| 22/01/2024 | 2040 On 01-February-24 | 12.30  | Call         | Bond Future | 1055.7500 | 992.6700                      | 1.0558    | 0.9927                          | 0             |
| 22/01/2024 | 2040 On 01-February-24 | 12.30  | Put          | Bond Future | 339.5800  | 600.1100                      | 0.3396    | 0.6001                          | 0             |
| 22/01/2024 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 1175.1000 | 1096.1100                     | 1.1751    | 1.0961                          | 0             |
| 22/01/2024 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 289.2500  | 533.8700                      | 0.2893    | 0.5339                          | 0             |
| 22/01/2024 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 1216.1600 | 1131.7800                     | 1.2162    | 1.1318                          | 0             |
| 22/01/2024 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 273.8800  | 513.1100                      | 0.2739    | 0.5131                          | 0             |
| 22/01/2024 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 1257.7800 | 1167.9500                     | 1.2578    | 1.1680                          | 0             |
| 22/01/2024 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 259.1300  | 492.9100                      | 0.2591    | 0.4929                          | 0             |
| 22/01/2024 | 2040 On 01-February-24 | 12.90  | Call         | Bond Future | 4006.8400 | 3709.5200                     | 4.0068    | 3.7095                          | 0             |
| 22/01/2024 | 2040 On 01-February-24 | 12.90  | Put          | Bond Future | 5.1900    | 31.4800                       | 0.0052    | 0.0315                          | 0             |
| 22/01/2024 | 2040 On 01-February-24 | 13.90  | Call         | Bond Future | 9005.6200 | 8682.0400                     | 9.0056    | 8.6820                          | 0             |
| 22/01/2024 | 2040 On 01-February-24 | 13.90  | Put          | Bond Future | 0.0000    | 0.0300                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 2040 On 02-May-24      |        |              | Bond Future | 12.2855   | 12.3441                       | 79.7196   | 79.3891                         | 126,723       |
| 22/01/2024 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 523.3500  | 548.9400                      | 0.5234    | 0.5489                          | 0             |
| 22/01/2024 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 4558.7900 | 4914.9200                     | 4.5588    | 4.9149                          | 0             |
| 22/01/2024 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 536.4000  | 561.7800                      | 0.5364    | 0.5618                          | 0             |
| 22/01/2024 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 4510.6500 | 4866.5700                     | 4.5107    | 4.8666                          | 0             |
| 22/01/2024 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 549.8100  | 574.9600                      | 0.5498    | 0.5750                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 4462.9500 | 4818.6400                     | 4.4630    | 4.8186                          | 0             |
| 22/01/2024 | 2040 On 01-August-24   |        |              | Bond Future | 12.4017   | 12.4626                       | 76.9703   | 76.6324                         | 2,992         |
| 22/01/2024 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 2555.6800 | 2620.4600                     | 2.5557    | 2.6205                          | 0             |
| 22/01/2024 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 3012.2300 | 3414.9500                     | 3.0122    | 3.4150                          | 0             |
| 22/01/2024 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 2584.4800 | 2648.7300                     | 2.5845    | 2.6487                          | 0             |
| 22/01/2024 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 2984.9000 | 3387.0900                     | 2.9849    | 3.3871                          | 0             |
| 22/01/2024 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 2613.6500 | 2676.9200                     | 2.6137    | 2.6769                          | 0             |
| 22/01/2024 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 2958.0100 | 3359.2200                     | 2.9580    | 3.3592                          | 0             |
| 22/01/2024 | 2040 On 07-November-24 |        |              | Bond Future | 12.5322   | 12.5957                       | 78.7579   | 78.4118                         | 8,697         |
| 22/01/2024 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 4509.4100 | 4471.6700                     | 4.5094    | 4.4717                          | 0             |
| 22/01/2024 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 2855.0900 | 3163.4800                     | 2.8551    | 3.1635                          | 0             |
| 22/01/2024 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 4542.0100 | 4503.3200                     | 4.5420    | 4.5033                          | 0             |
| 22/01/2024 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 2834.8800 | 3142.3200                     | 2.8349    | 3.1423                          | 0             |
| 22/01/2024 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 4574.6900 | 4535.0500                     | 4.5747    | 4.5351                          | 0             |
| 22/01/2024 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 2814.8100 | 3121.3000                     | 2.8148    | 3.1213                          | 0             |
| 22/01/2024 | 2040 On 06-February-25 |        |              | Bond Future | 12.6649   | 12.7311                       | 75.9320   | 75.5782                         | 0             |
| 22/01/2024 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 4889.1000 | 4936.4700                     | 4.8891    | 4.9365                          | 0             |
| 22/01/2024 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 3382.4600 | 3783.6900                     | 3.3825    | 3.7837                          | 0             |
| 22/01/2024 | 2044 On 01-February-24 |        |              | Bond Future | 12.2741   | 12.3306                       | 74.0843   | 73.7598                         | 22,124        |
| 22/01/2024 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 625.6000  | 598.7500                      | 0.6256    | 0.5988                          | 0             |
| 22/01/2024 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 649.3900  | 947.0600                      | 0.6494    | 0.9471                          | 0             |
| 22/01/2024 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 655.2600  | 624.5700                      | 0.6553    | 0.6246                          | 0             |
| 22/01/2024 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 621.3400  | 915.1700                      | 0.6213    | 0.9152                          | 0             |
| 22/01/2024 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 685.6500  | 651.0000                      | 0.6857    | 0.6510                          | 0             |
| 22/01/2024 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 594.1000  | 883.9700                      | 0.5941    | 0.8840                          | 0             |
| 22/01/2024 | 2044 On 01-February-24 | 13.00  | Call         | Bond Future | 4004.1900 | 3703.2300                     | 4.0042    | 3.7032                          | 0             |
| 22/01/2024 | 2044 On 01-February-24 | 13.00  | Put          | Bond Future | 5.9600    | 29.5200                       | 0.0060    | 0.0295                          | 15,000        |
| 22/01/2024 | 2044 On 01-February-24 | 13.25  | Call         | Bond Future | 5291.9900 | 4972.9500                     | 5.2920    | 4.9730                          | 0             |
| 22/01/2024 | 2044 On 01-February-24 | 13.25  | Put          | Bond Future | 0.6800    | 6.1600                        | 0.0007    | 0.0062                          | 5,000         |
| 22/01/2024 | 2044 On 02-May-24      |        |              | Bond Future | 12.3821   | 12.4406                       | 75.7057   | 75.3742                         | 72,316        |
| 22/01/2024 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 446.2600  | 509.8400                      | 0.4463    | 0.5098                          | 0             |
| 22/01/2024 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future | 4813.4200 | 5208.4800                     | 4.8134    | 5.2085                          | 0             |
| 22/01/2024 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 458.1900  | 522.0700                      | 0.4582    | 0.5221                          | 0             |
| 22/01/2024 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future | 4762.8300 | 5158.1900                     | 4.7628    | 5.1582                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 470.4400  | 534.5100                      | 0.4704    | 0.5345                          | 0             |
| 22/01/2024 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future | 4712.6400 | 5108.1900                     | 4.7126    | 5.1082                          | 0             |
| 22/01/2024 | 2044 On 01-August-24   |        |              | Bond Future | 12.4949   | 12.5557                       | 72.9931   | 72.6542                         | 26,240        |
| 22/01/2024 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 2233.3300 | 2241.1100                     | 2.2333    | 2.2411                          | 0             |
| 22/01/2024 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future | 3452.1300 | 3798.8500                     | 3.4521    | 3.7989                          | 0             |
| 22/01/2024 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 2260.2700 | 2267.1700                     | 2.2603    | 2.2672                          | 0             |
| 22/01/2024 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future | 3421.6000 | 3767.4400                     | 3.4216    | 3.7674                          | 0             |
| 22/01/2024 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 2287.3700 | 2293.3700                     | 2.2874    | 2.2934                          | 0             |
| 22/01/2024 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future | 3391.2900 | 3736.2300                     | 3.3913    | 3.7362                          | 0             |
| 22/01/2024 | 2044 On 07-November-24 |        |              | Bond Future | 12.6210   | 12.6843                       | 74.6883   | 74.3411                         | 0             |
| 22/01/2024 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future | 4391.8200 | 4460.9900                     | 4.3918    | 4.4610                          | 0             |
| 22/01/2024 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future | 2883.7200 | 3300.0700                     | 2.8837    | 3.3001                          | 0             |
| 22/01/2024 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future | 4424.2900 | 4492.3900                     | 4.4243    | 4.4924                          | 0             |
| 22/01/2024 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future | 2863.1200 | 3278.4000                     | 2.8631    | 3.2784                          | 0             |
| 22/01/2024 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future | 4456.5800 | 4523.6000                     | 4.4566    | 4.5236                          | 0             |
| 22/01/2024 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future | 2842.4100 | 3256.6100                     | 2.8424    | 3.2566                          | 0             |
| 22/01/2024 | 2044 On 06-February-25 |        |              | Bond Future | 12.7487   | 12.8147                       | 71.9005   | 71.5457                         | 0             |
| 22/01/2024 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future | 4918.6300 | 4894.3000                     | 4.9186    | 4.8943                          | 0             |
| 22/01/2024 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future | 3477.2500 | 3807.7500                     | 3.4773    | 3.8078                          | 0             |
| 22/01/2024 | 2046 On 01-February-24 |        |              | Bond Future | 115.5535  | 114.9177                      | 115.5535  | 114.9177                        | 11,523        |
| 22/01/2024 | 2046 On 02-May-24      |        |              | Bond Future | 115.9605  | 115.3109                      | 115.9605  | 115.3109                        | 15,355        |
| 22/01/2024 | 2046 On 01-August-24   |        |              | Bond Future | 118.5438  | 117.8795                      | 118.5438  | 117.8795                        | 0             |
| 22/01/2024 | 2046 On 07-November-24 |        |              | Bond Future | 119.1219  | 118.4411                      | 119.1219  | 118.4411                        | 0             |
| 22/01/2024 | 2046 On 06-February-25 |        |              | Bond Future | 121.7004  | 121.0045                      | 121.7004  | 121.0045                        | 0             |
| 22/01/2024 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future | 7690.4200 | 6994.5100                     | 7.6904    | 6.9945                          | 0             |
| 22/01/2024 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 2050 On 01-February-24 |        |              | Bond Future | 115.1833  | 114.5722                      | 115.1833  | 114.5722                        | 9,650         |
| 22/01/2024 | 2050 On 02-May-24      |        |              | Bond Future | 117.7328  | 117.1083                      | 117.7328  | 117.1083                        | 13,039        |
| 22/01/2024 | 2050 On 01-August-24   |        |              | Bond Future | 118.0484  | 117.4097                      | 118.0484  | 117.4097                        | 0             |
| 22/01/2024 | 2050 On 07-November-24 |        |              | Bond Future | 120.8226  | 120.1686                      | 120.8226  | 120.1686                        | 0             |
| 22/01/2024 | 2050 On 06-February-25 |        |              | Bond Future | 121.0709  | 120.4018                      | 121.0709  | 120.4018                        | 0             |
| 22/01/2024 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future | 5470.8700 | 4801.7800                     | 5.4709    | 4.8018                          | 0             |
| 22/01/2024 | 2050 On 06-February-25 | 115.60 | Put          | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | AL37 On 01-February-24 |        |              | Index Future       | 947.4030  | 945.2570                      | 947.4030  | 945.2570                        | 0             |
| 22/01/2024 | AL37 On 02-May-24      |        |              | Index Future       | 968.1350  | 965.9470                      | 968.1350  | 965.9470                        | 0             |
| 22/01/2024 | AL37 On 01-August-24   |        |              | Index Future       | 989.4780  | 987.2380                      | 989.4780  | 987.2380                        | 0             |
| 22/01/2024 | AL37 On 07-November-24 |        |              | Index Future       | 1012.5110 | 1010.2060                     | 1012.5110 | 1,010.2060                      | 0             |
| 22/01/2024 | AL37 On 06-February-25 |        |              | Index Future       | 1034.2360 | 1031.8720                     | 1034.2360 | 1,031.8720                      | 0             |
| 22/01/2024 | AL7T On 01-February-24 |        |              | Index Future       | 1096.4060 | 1094.1960                     | 1096.4060 | 1,094.1960                      | 0             |
| 22/01/2024 | AL7T On 02-May-24      |        |              | Index Future       | 1120.3990 | 1118.1450                     | 1120.3990 | 1,118.1450                      | 0             |
| 22/01/2024 | AL7T On 01-August-24   |        |              | Index Future       | 1145.0990 | 1142.7910                     | 1145.0990 | 1,142.7910                      | 0             |
| 22/01/2024 | AL7T On 07-November-24 |        |              | Index Future       | 1171.7540 | 1169.3790                     | 1171.7540 | 1,169.3790                      | 0             |
| 22/01/2024 | AL7T On 06-February-25 |        |              | Index Future       | 1196.8970 | 1194.4580                     | 1196.8970 | 1,194.4580                      | 0             |
| 22/01/2024 | ALBI On 01-February-24 |        |              | Index Future       | 948.5400  | 946.1070                      | 948.5400  | 946.1070                        | 84            |
| 22/01/2024 | ALBI On 02-May-24      |        |              | Index Future       | 969.2970  | 966.8150                      | 969.2970  | 966.8150                        | 20            |
| 22/01/2024 | ALBI On 01-August-24   |        |              | Index Future       | 990.6660  | 988.1250                      | 990.6660  | 988.1250                        | 0             |
| 22/01/2024 | ALBI On 07-November-24 |        |              | Index Future       | 1013.7260 | 1011.1140                     | 1013.7260 | 1,011.1140                      | 0             |
| 22/01/2024 | ALBI On 06-February-25 |        |              | Index Future       | 1035.4780 | 1032.8000                     | 1035.4780 | 1,032.8000                      | 0             |
| 22/01/2024 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C025 On 31-January-25  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C030 On 31-January-30  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C035 On 28-February-35 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C038 On 31-January-38  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C040 On 06-October-15  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 22/01/2024 | C040 On 31-January-40  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C044 On 31-January-44  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 22/01/2024 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 22/01/2024 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | CI58 On 31-January-58   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | ES33 On 01-February-24  |        |              | Bond Future        | 12.2080   | 12.2448                       | 76.7406   | 76.5742                         | 0             |
| 22/01/2024 | ES33 On 02-May-24       |        |              | Bond Future        | 12.3372   | 12.3755                       | 74.6409   | 74.4708                         | 0             |
| 22/01/2024 | ES33 On 01-August-24    |        |              | Bond Future        | 12.4696   | 12.5096                       | 76.3036   | 76.1296                         | 0             |
| 22/01/2024 | ES33 On 07-November-24  |        |              | Bond Future        | 12.6355   | 12.6775                       | 74.2930   | 74.1146                         | 0             |
| 22/01/2024 | ES33 On 06-February-25  |        |              | Bond Future        | 12.8074   | 12.8515                       | 75.8987   | 75.7162                         | 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 |
|------------|------------------------|--------|--------------|-------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | ES33 On 06-February-25 | 13.34  | Call         | Bond Future | 2167.1300   | 1984.5800                     | 2.1671    | 1.9846                          | 0             |
| 22/01/2024 | ES33 On 06-February-25 | 13.34  | Put          | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | ES42 On 01-February-24 |        |              | Bond Future | 12.8673     | 12.9190                       | 71.9429   | 71.6745                         | 0             |
| 22/01/2024 | ES42 On 02-May-24      |        |              | Bond Future | 12.9968     | 13.0506                       | 69.2729   | 68.9986                         | 0             |
| 22/01/2024 | ES42 On 01-August-24   |        |              | Bond Future | 13.1270     | 13.1829                       | 70.8156   | 70.5351                         | 0             |
| 22/01/2024 | ES42 On 07-November-24 |        |              | Bond Future | 13.2844     | 13.3429                       | 68.2102   | 67.9228                         | 0             |
| 22/01/2024 | ES42 On 06-February-25 |        |              | Bond Future | 13.4394     | 13.5003                       | 69.6823   | 69.3884                         | 0             |
| 22/01/2024 | ES42 On 06-February-25 | 13.71  | Call         | Bond Future | 1288.8300   | 994.9300                      | 1.2888    | 0.9949                          | 0             |
| 22/01/2024 | ES42 On 06-February-25 | 13.71  | Put          | Bond Future | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | GOVI On 01-February-24 |        |              | GOVI        | 935.0450    | 932.6350                      | 935.0450  | 932.6350                        | 236           |
| 22/01/2024 | GOVI On 01-February-24 | 879.98 | Call         | GOVI        | 550650.0000 | 526550.0000                   | 55.0650   | 52.6550                         | 0             |
| 22/01/2024 | GOVI On 01-February-24 | 879.98 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | GOVI On 01-February-24 | 879.99 | Call         | GOVI        | 550550.0000 | 526450.0000                   | 55.0550   | 52.6450                         | 0             |
| 22/01/2024 | GOVI On 01-February-24 | 879.99 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | GOVI On 01-February-24 | 880.00 | Call         | GOVI        | 550450.0000 | 526350.0000                   | 55.0450   | 52.6350                         | 0             |
| 22/01/2024 | GOVI On 01-February-24 | 880.00 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | GOVI On 02-May-24      |        |              | GOVI        | 955.5070    | 953.0480                      | 955.5070  | 953.0480                        | 487           |
| 22/01/2024 | GOVI On 02-May-24      | 950.97 | Call         | GOVI        | 45370.0000  | 20780.0000                    | 4.5370    | 2.0780                          | 0             |
| 22/01/2024 | GOVI On 02-May-24      | 950.97 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | GOVI On 02-May-24      | 950.98 | Call         | GOVI        | 45270.0000  | 20680.0000                    | 4.5270    | 2.0680                          | 0             |
| 22/01/2024 | GOVI On 02-May-24      | 950.98 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | GOVI On 02-May-24      | 950.99 | Call         | GOVI        | 45170.0000  | 20580.0000                    | 4.5170    | 2.0580                          | 0             |
| 22/01/2024 | GOVI On 02-May-24      | 950.99 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | GOVI On 01-August-24   |        |              | GOVI        | 976.5720    | 974.0550                      | 976.5720  | 974.0550                        | 0             |
| 22/01/2024 | GOVI On 01-August-24   | 943.37 | Call         | GOVI        | 332020.0000 | 306850.0000                   | 33.2020   | 30.6850                         | 0             |
| 22/01/2024 | GOVI On 01-August-24   | 943.37 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | GOVI On 01-August-24   | 943.38 | Call         | GOVI        | 331920.0000 | 306750.0000                   | 33.1920   | 30.6750                         | 0             |
| 22/01/2024 | GOVI On 01-August-24   | 943.38 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | GOVI On 01-August-24   | 943.39 | Call         | GOVI        | 331820.0000 | 306650.0000                   | 33.1820   | 30.6650                         | 0             |
| 22/01/2024 | GOVI On 01-August-24   | 943.39 | Put          | GOVI        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | GOVI On 07-November-24 |        |              | GOVI        | 999.3040    | 996.7170                      | 999.3040  | 996.7170                        | 0             |
| 22/01/2024 | GOVI On 07-November-24 | 948.78 | Call         | GOVI        | 505240.0000 | 479370.0000                   | 50.5240   | 47.9370                         | 0             |
| 22/01/2024 | GOVI On 07-November-24 | 948.78 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | GOVI On 07-November-24  | 948.79 | Call         | GOVI                   | 505140.0000 | 479270.0000                   | 50.5140   | 47.9270                         | 0             |
| 22/01/2024 | GOVI On 07-November-24  | 948.79 | Put          | GOVI                   | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | GOVI On 07-November-24  | 948.80 | Call         | GOVI                   | 505040.0000 | 479170.0000                   | 50.5040   | 47.9170                         | 0             |
| 22/01/2024 | GOVI On 07-November-24  | 948.80 | Put          | GOVI                   | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | GOVI On 06-February-25  |        |              | GOVI                   | 1020.7460   | 1018.0940                     | 1020.7460 | 1,018.0940                      | 0             |
| 22/01/2024 | GOVI On 06-February-25  | 972.00 | Call         | GOVI                   | 487460.0000 | 460940.0000                   | 48.7460   | 46.0940                         | 0             |
| 22/01/2024 | GOVI On 06-February-25  | 972.00 | Put          | GOVI                   | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.0000    | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 22/01/2024 | IGOV On 01-February-24  |        |              | Index Future           | 346.0100    | 345.2350                      | 346.0100  | 345.2350                        | 598           |
| 22/01/2024 | IGOV On 02-May-24       |        |              | Index Future           | 353.6670    | 352.8770                      | 353.6670  | 352.8770                        | 24            |
| 22/01/2024 | IGOV On 01-August-24    |        |              | Index Future           | 361.5480    | 360.7390                      | 361.5480  | 360.7390                        | 0             |
| 22/01/2024 | IGOV On 07-November-24  |        |              | Index Future           | 370.0530    | 369.2200                      | 370.0530  | 369.2200                        | 0             |
| 22/01/2024 | IGOV On 06-February-25  |        |              | Index Future           | 378.0730    | 377.2180                      | 378.0730  | 377.2180                        | 0             |
| 22/01/2024 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.2800     | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 22/01/2024 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.8200     | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 22/01/2024 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.2400     | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 22/01/2024 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.2700     | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 22/01/2024 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.3000     | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 22/01/2024 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.8000     | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 22/01/2024 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.8600     | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 22/01/2024 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.6100     | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 22/01/2024 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.9400     | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 22/01/2024 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.8900     | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 22/01/2024 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.6800     | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 22/01/2024 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.0200     | 92.0200                       | 92.0200   | 92.0200                         | 0             |
| 22/01/2024 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830      | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 22/01/2024 | JBAF On 17-January-24   |        |              | Jibar Tradeable Future | 8.4000      | 8.4000                        | 91.6000   | 8.4000                          | 0             |
| 22/01/2024 | JBAF On 21-February-24  |        |              | Jibar Tradeable Future | 8.3500      | 8.3590                        | 91.6500   | 91.6410                         | 0             |
| 22/01/2024 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.3500      | 8.3400                        | 91.6500   | 91.6600                         | 0             |
| 22/01/2024 | JBAF On 17-April-24     |        |              | Jibar Tradeable Future | 8.2700      | 8.2700                        | 91.7300   | 91.7300                         | 0             |
| 22/01/2024 | JBAF On 15-May-24       |        |              | Jibar Tradeable Future | 8.2300      | 8.2600                        | 91.7700   | 91.7400                         | 0             |
| 22/01/2024 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.1000      | 8.1310                        | 91.9000   | 91.8690                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | JBAF On 17-July-24      |        |              | Jibar Tradeable Future | 8.1000     | 8.1310                        | 91.9000   | 91.8690                         | 0             |
| 22/01/2024 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 7.9000     | 7.9120                        | 92.1000   | 92.0880                         | 0             |
| 22/01/2024 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 7.6100     | 7.6100                        | 92.3900   | 92.3900                         | 0             |
| 22/01/2024 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 7.5600     | 7.5840                        | 92.4400   | 92.4160                         | 0             |
| 22/01/2024 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 7.3800     | 7.3500                        | 92.6200   | 92.6500                         | 0             |
| 22/01/2024 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 7.4100     | 7.3840                        | 92.5900   | 92.6160                         | 0             |
| 22/01/2024 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 7.4700     | 7.4630                        | 92.5300   | 92.5370                         | 0             |
| 22/01/2024 | R035 On 01-February-24  |        |              | Bond Future            | 11.3889    | 11.4403                       | 88.2951   | 88.0121                         | 21,360        |
| 22/01/2024 | R035 On 01-February-24  | 10.62  | Call         | Bond Future            | 0.2100     | 1.2200                        | 0.0002    | 0.0012                          | 400           |
| 22/01/2024 | R035 On 01-February-24  | 10.62  | Put          | Bond Future            | 4390.9700  | 4674.9200                     | 4.3910    | 4.6749                          | 0             |
| 22/01/2024 | R035 On 01-February-24  | 11.12  | Call         | Bond Future            | 104.1800   | 139.0800                      | 0.1042    | 0.1391                          | 400           |
| 22/01/2024 | R035 On 01-February-24  | 11.12  | Put          | Bond Future            | 1604.6400  | 1922.4800                     | 1.6046    | 1.9225                          | 0             |
| 22/01/2024 | R035 On 01-February-24  | 12.18  | Call         | Bond Future            | 4209.8600  | 3940.5700                     | 4.2099    | 3.9406                          | 0             |
| 22/01/2024 | R035 On 01-February-24  | 12.18  | Put          | Bond Future            | 1.9700     | 15.6200                       | 0.0020    | 0.0156                          | 0             |
| 22/01/2024 | R035 On 01-February-24  | 12.19  | Call         | Bond Future            | 4260.9800  | 3990.8700                     | 4.2610    | 3.9909                          | 0             |
| 22/01/2024 | R035 On 01-February-24  | 12.19  | Put          | Bond Future            | 1.8000     | 14.6300                       | 0.0018    | 0.0146                          | 0             |
| 22/01/2024 | R035 On 01-February-24  | 12.20  | Call         | Bond Future            | 4312.0400  | 4041.1700                     | 4.3120    | 4.0412                          | 0             |
| 22/01/2024 | R035 On 01-February-24  | 12.20  | Put          | Bond Future            | 1.6300     | 13.7000                       | 0.0016    | 0.0137                          | 0             |
| 22/01/2024 | R035 On 01-February-24  | 13.46  | Call         | Bond Future            | 10412.3300 | 10129.3900                    | 10.4123   | 10.1294                         | 0             |
| 22/01/2024 | R035 On 01-February-24  | 13.46  | Put          | Bond Future            | 0.0000     | 0.0000                        | 0.0000    | 0.0000                          | 400           |
| 22/01/2024 | R035 On 02-May-24       |        |              | Bond Future            | 11.4808    | 11.5343                       | 85.7164   | 85.4274                         | 162,456       |
| 22/01/2024 | R035 On 02-May-24       | 11.19  | Call         | Bond Future            | 1121.5500  | 1131.8200                     | 1.1216    | 1.1318                          | 0             |
| 22/01/2024 | R035 On 02-May-24       | 11.19  | Put          | Bond Future            | 2717.5000  | 3016.8000                     | 2.7175    | 3.0168                          | 0             |
| 22/01/2024 | R035 On 02-May-24       | 11.20  | Call         | Bond Future            | 1143.4900  | 1152.9500                     | 1.1435    | 1.1530                          | 0             |
| 22/01/2024 | R035 On 02-May-24       | 11.20  | Put          | Bond Future            | 2683.8700  | 2982.3600                     | 2.6839    | 2.9824                          | 0             |
| 22/01/2024 | R035 On 02-May-24       | 11.21  | Call         | Bond Future            | 1165.5200  | 1174.1400                     | 1.1655    | 1.1741                          | 0             |
| 22/01/2024 | R035 On 02-May-24       | 11.21  | Put          | Bond Future            | 2650.3900  | 2948.0400                     | 2.6504    | 2.9480                          | 0             |
| 22/01/2024 | R035 On 01-August-24    |        |              | Bond Future            | 11.5739    | 11.6296                       | 87.6057   | 87.3101                         | 0             |
| 22/01/2024 | R035 On 01-August-24    | 11.79  | Call         | Bond Future            | 3229.5100  | 3273.2700                     | 3.2295    | 3.2733                          | 0             |
| 22/01/2024 | R035 On 01-August-24    | 11.79  | Put          | Bond Future            | 2090.8800  | 2430.2100                     | 2.0909    | 2.4302                          | 0             |
| 22/01/2024 | R035 On 01-August-24    | 11.80  | Call         | Bond Future            | 3261.4500  | 3304.0500                     | 3.2615    | 3.3041                          | 0             |
| 22/01/2024 | R035 On 01-August-24    | 11.80  | Put          | Bond Future            | 2070.6600  | 2408.8300                     | 2.0707    | 2.4088                          | 0             |
| 22/01/2024 | R035 On 01-August-24    | 11.81  | Call         | Bond Future            | 3293.5300  | 3335.2200                     | 3.2935    | 3.3352                          | 0             |
| 22/01/2024 | R035 On 01-August-24    | 11.81  | Put          | Bond Future            | 2050.6200  | 2387.8800                     | 2.0506    | 2.3879                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | R035 On 07-November-24 |        |              | Bond Future | 11.6950   | 11.7533                       | 85.1265   | 84.8237                         | 19,875        |
| 22/01/2024 | R035 On 07-November-24 | 12.17  | Call         | Bond Future | 4645.1600 | 4579.7000                     | 4.6452    | 4.5797                          | 0             |
| 22/01/2024 | R035 On 07-November-24 | 12.17  | Put          | Bond Future | 2222.1800 | 2459.4900                     | 2.2222    | 2.4595                          | 0             |
| 22/01/2024 | R035 On 07-November-24 | 12.18  | Call         | Bond Future | 4678.1600 | 4611.8100                     | 4.6782    | 4.6118                          | 0             |
| 22/01/2024 | R035 On 07-November-24 | 12.18  | Put          | Bond Future | 2205.2200 | 2441.6400                     | 2.2052    | 2.4416                          | 0             |
| 22/01/2024 | R035 On 07-November-24 | 12.19  | Call         | Bond Future | 4711.2300 | 4644.0000                     | 4.7112    | 4.6440                          | 0             |
| 22/01/2024 | R035 On 07-November-24 | 12.19  | Put          | Bond Future | 2188.3700 | 2423.9100                     | 2.1884    | 2.4239                          | 0             |
| 22/01/2024 | R035 On 06-February-25 |        |              | Bond Future | 11.8210   | 11.8820                       | 86.9485   | 86.6389                         | 0             |
| 22/01/2024 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 5070.1700 | 5119.5400                     | 5.0702    | 5.1195                          | 0             |
| 22/01/2024 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 2142.7900 | 2501.7800                     | 2.1428    | 2.5018                          | 0             |
| 22/01/2024 | R053 On 01-February-24 |        |              | Bond Future | 12.2091   | 12.2757                       | 99.4282   | 98.9252                         | 0             |
| 22/01/2024 | R053 On 01-February-24 | 12.92  | Call         | Bond Future | 5141.2100 | 4678.2400                     | 5.1412    | 4.6782                          | 0             |
| 22/01/2024 | R053 On 01-February-24 | 12.92  | Put          | Bond Future | 9.8000    | 49.8600                       | 0.0098    | 0.0499                          | 0             |
| 22/01/2024 | R053 On 01-February-24 | 12.93  | Call         | Bond Future | 5208.9800 | 4744.0300                     | 5.2090    | 4.7440                          | 0             |
| 22/01/2024 | R053 On 01-February-24 | 12.93  | Put          | Bond Future | 9.0500    | 47.1300                       | 0.0091    | 0.0471                          | 0             |
| 22/01/2024 | R053 On 01-February-24 | 12.94  | Call         | Bond Future | 5276.7200 | 4809.8400                     | 5.2767    | 4.8098                          | 0             |
| 22/01/2024 | R053 On 01-February-24 | 12.94  | Put          | Bond Future | 8.3600    | 44.5100                       | 0.0084    | 0.0445                          | 0             |
| 22/01/2024 | R053 On 02-May-24      |        |              | Bond Future | 12.3125   | 12.3816                       | 95.7401   | 95.2262                         | 5,189         |
| 22/01/2024 | R053 On 02-May-24      | 13.02  | Call         | Bond Future | 6026.4900 | 5871.9700                     | 6.0265    | 5.8720                          | 0             |
| 22/01/2024 | R053 On 02-May-24      | 13.02  | Put          | Bond Future | 997.7100  | 1357.1200                     | 0.9977    | 1.3571                          | 0             |
| 22/01/2024 | R053 On 02-May-24      | 13.03  | Call         | Bond Future | 6080.1800 | 5922.8100                     | 6.0802    | 5.9228                          | 0             |
| 22/01/2024 | R053 On 02-May-24      | 13.03  | Put          | Bond Future | 983.8800  | 1340.4400                     | 0.9839    | 1.3404                          | 0             |
| 22/01/2024 | R053 On 02-May-24      | 13.04  | Call         | Bond Future | 6133.8100 | 5973.7500                     | 6.1338    | 5.9738                          | 0             |
| 22/01/2024 | R053 On 02-May-24      | 13.04  | Put          | Bond Future | 970.0900  | 1323.9600                     | 0.9701    | 1.3240                          | 0             |
| 22/01/2024 | R053 On 01-August-24   |        |              | Bond Future | 12.4174   | 12.4891                       | 97.8499   | 97.3245                         | 0             |
| 22/01/2024 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 6977.5900 | 6918.8200                     | 6.9776    | 6.9188                          | 0             |
| 22/01/2024 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 1991.8400 | 2458.4200                     | 1.9918    | 2.4584                          | 0             |
| 22/01/2024 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 7026.4300 | 6965.6300                     | 7.0264    | 6.9656                          | 0             |
| 22/01/2024 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 1974.2200 | 2438.7700                     | 1.9742    | 2.4388                          | 0             |
| 22/01/2024 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 7075.3400 | 7012.5000                     | 7.0753    | 7.0125                          | 0             |
| 22/01/2024 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 1956.7700 | 2419.2800                     | 1.9568    | 2.4193                          | 0             |
| 22/01/2024 | R053 On 07-November-24 |        |              | Bond Future | 12.5434   | 12.6184                       | 94.2514   | 93.7134                         | 0             |
| 22/01/2024 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 5788.4400 | 5742.3800                     | 5.7884    | 5.7424                          | 0             |
| 22/01/2024 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 4039.2800 | 4531.2600                     | 4.0393    | 4.5313                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 5830.4200 | 5782.9400                     | 5.8304    | 5.7829                          | 0             |
| 22/01/2024 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 4011.6100 | 4502.1700                     | 4.0116    | 4.5022                          | 0             |
| 22/01/2024 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 5872.5100 | 5823.6000                     | 5.8725    | 5.8236                          | 0             |
| 22/01/2024 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 3984.1400 | 4473.2700                     | 3.9841    | 4.4733                          | 0             |
| 22/01/2024 | R053 On 06-February-25 |        |              | Bond Future | 12.6687   | 12.7467                       | 96.2665   | 95.7166                         | 0             |
| 22/01/2024 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 6510.3500 | 6584.7800                     | 6.5104    | 6.5848                          | 0             |
| 22/01/2024 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 4624.1300 | 5248.4400                     | 4.6241    | 5.2484                          | 0             |
| 22/01/2024 | R186 On 01-February-24 |        |              | Bond Future | 8.7098    | 8.7351                        | 105.7905  | 105.7255                        | 33,214        |
| 22/01/2024 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 2002.7400 | 1938.8400                     | 2.0027    | 1.9388                          | 0             |
| 22/01/2024 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 0.2000    | 1.3100                        | 0.0002    | 0.0013                          | 0             |
| 22/01/2024 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 2027.7500 | 1963.7700                     | 2.0278    | 1.9638                          | 0             |
| 22/01/2024 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 0.1800    | 1.2100                        | 0.0002    | 0.0012                          | 0             |
| 22/01/2024 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 2052.7500 | 1988.6900                     | 2.0528    | 1.9887                          | 0             |
| 22/01/2024 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 0.1600    | 1.1100                        | 0.0002    | 0.0011                          | 0             |
| 22/01/2024 | R186 On 02-May-24      |        |              | Bond Future | 8.6891    | 8.7171                        | 108.1058  | 108.0395                        | 79,550        |
| 22/01/2024 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 86.4900   | 95.6100                       | 0.0865    | 0.0956                          | 0             |
| 22/01/2024 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 1755.9800 | 1831.3700                     | 1.7560    | 1.8314                          | 0             |
| 22/01/2024 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 89.8000   | 99.0300                       | 0.0898    | 0.0990                          | 0             |
| 22/01/2024 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 1735.1700 | 1810.6700                     | 1.7352    | 1.8107                          | 0             |
| 22/01/2024 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 93.2100   | 102.5500                      | 0.0932    | 0.1026                          | 0             |
| 22/01/2024 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 1714.4600 | 1790.0700                     | 1.7145    | 1.7901                          | 0             |
| 22/01/2024 | R186 On 02-May-24      | 9.73   | Call         | Bond Future | 2511.4900 | 2468.8300                     | 2.5115    | 2.4688                          | 2,030         |
| 22/01/2024 | R186 On 02-May-24      | 9.73   | Put          | Bond Future | 87.0500   | 110.6600                      | 0.0871    | 0.1107                          | 0             |
| 22/01/2024 | R186 On 02-May-24      | 10.40  | Call         | Bond Future | 3969.0100 | 3911.4000                     | 3.9690    | 3.9114                          | 0             |
| 22/01/2024 | R186 On 02-May-24      | 10.40  | Put          | Bond Future | 21.9700   | 30.6300                       | 0.0220    | 0.0306                          | 2,030         |
| 22/01/2024 | R186 On 01-August-24   |        |              | Bond Future | 8.6567    | 8.6881                        | 105.1798  | 105.1120                        | 0             |
| 22/01/2024 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 870.6300  | 933.8200                      | 0.8706    | 0.9338                          | 0             |
| 22/01/2024 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 820.2800  | 951.3500                      | 0.8203    | 0.9514                          | 0             |
| 22/01/2024 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 883.4100  | 946.6300                      | 0.8834    | 0.9466                          | 0             |
| 22/01/2024 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 811.4800  | 942.5800                      | 0.8115    | 0.9426                          | 0             |
| 22/01/2024 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 896.2700  | 959.2200                      | 0.8963    | 0.9592                          | 0             |
| 22/01/2024 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 802.7600  | 933.5900                      | 0.8028    | 0.9336                          | 0             |
| 22/01/2024 | R186 On 07-November-24 |        |              | Bond Future | 8.6410    | 8.6772                        | 107.6241  | 107.5542                        | 44,528        |
| 22/01/2024 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 1612.2500 | 1628.5000                     | 1.6123    | 1.6285                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 672.0900  | 758.2400                      | 0.6721    | 0.7582                          | 0             |
| 22/01/2024 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 1626.1300 | 1642.0900                     | 1.6261    | 1.6421                          | 0             |
| 22/01/2024 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 666.8600  | 752.7200                      | 0.6669    | 0.7527                          | 0             |
| 22/01/2024 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 1640.0500 | 1655.3500                     | 1.6401    | 1.6554                          | 0             |
| 22/01/2024 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 661.6800  | 746.8800                      | 0.6617    | 0.7469                          | 0             |
| 22/01/2024 | R186 On 06-February-25 |        |              | Bond Future | 8.6368    | 8.6786                        | 104.6124  | 104.5406                        | 0             |
| 22/01/2024 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 1474.9900 | 1481.9100                     | 1.4750    | 1.4819                          | 0             |
| 22/01/2024 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 801.6600  | 880.3600                      | 0.8017    | 0.8804                          | 0             |
| 22/01/2024 | R202 On 01-February-24 |        |              | Bond Future | 259.1659  | 259.5398                      | 259.1659  | 259.5398                        | 4,741         |
| 22/01/2024 | R202 On 02-May-24      |        |              | Bond Future | 264.9022  | 265.2848                      | 264.9022  | 265.2848                        | 4,858         |
| 22/01/2024 | R202 On 01-August-24   |        |              | Bond Future | 265.7042  | 266.0944                      | 265.7042  | 266.0944                        | 0             |
| 22/01/2024 | R202 On 07-November-24 |        |              | Bond Future | 271.9491  | 272.3475                      | 271.9491  | 272.3475                        | 6             |
| 22/01/2024 | R202 On 06-February-25 |        |              | Bond Future | 272.6003  | 273.0056                      | 272.6003  | 273.0056                        | 0             |
| 22/01/2024 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 5810.2700 | 6215.6000                     | 5.8103    | 6.2156                          | 0             |
| 22/01/2024 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | R209 On 01-February-24 |        |              | Bond Future | 11.5523   | 11.5886                       | 68.0160   | 67.8412                         | 4,668         |
| 22/01/2024 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 2681.8700 | 2539.3400                     | 2.6819    | 2.5393                          | 0             |
| 22/01/2024 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 14.4900   | 46.7600                       | 0.0145    | 0.0468                          | 0             |
| 22/01/2024 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 2726.3900 | 2582.2800                     | 2.7264    | 2.5823                          | 0             |
| 22/01/2024 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 13.3700   | 44.0600                       | 0.0134    | 0.0441                          | 0             |
| 22/01/2024 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 2770.9300 | 2625.3000                     | 2.7709    | 2.6253                          | 0             |
| 22/01/2024 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 12.3300   | 41.5000                       | 0.0123    | 0.0415                          | 0             |
| 22/01/2024 | R209 On 02-May-24      |        |              | Bond Future | 11.6420   | 11.6796                       | 66.3518   | 66.1733                         | 10,325        |
| 22/01/2024 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 663.2900  | 744.8000                      | 0.6633    | 0.7448                          | 0             |
| 22/01/2024 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 2967.7000 | 3227.7100                     | 2.9677    | 3.2277                          | 0             |
| 22/01/2024 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 678.1800  | 760.2300                      | 0.6782    | 0.7602                          | 0             |
| 22/01/2024 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 2932.6300 | 3193.1800                     | 2.9326    | 3.1932                          | 0             |
| 22/01/2024 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 693.1500  | 775.8500                      | 0.6932    | 0.7759                          | 0             |
| 22/01/2024 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 2897.7000 | 3158.9000                     | 2.8977    | 3.1589                          | 0             |
| 22/01/2024 | R209 On 01-August-24   |        |              | Bond Future | 11.7333   | 11.7722                       | 67.8141   | 67.6315                         | 1,690         |
| 22/01/2024 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 2434.3500 | 2462.3800                     | 2.4344    | 2.4624                          | 0             |
| 22/01/2024 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 2215.4000 | 2425.9600                     | 2.2154    | 2.4260                          | 0             |
| 22/01/2024 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 2460.6400 | 2487.6600                     | 2.4606    | 2.4877                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 2194.9200 | 2404.4700                     | 2.1949    | 2.4045                          | 0             |
| 22/01/2024 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 2486.8600 | 2513.2500                     | 2.4869    | 2.5133                          | 0             |
| 22/01/2024 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 2174.4100 | 2383.3300                     | 2.1744    | 2.3833                          | 0             |
| 22/01/2024 | R209 On 07-November-24 |        |              | Bond Future | 11.8454   | 11.8859                       | 66.2332   | 66.0462                         | 5,237         |
| 22/01/2024 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 3804.4400 | 3895.1400                     | 3.8044    | 3.8951                          | 0             |
| 22/01/2024 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 2147.8300 | 2425.6000                     | 2.1478    | 2.4256                          | 0             |
| 22/01/2024 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 3832.5700 | 3922.5400                     | 3.8326    | 3.9225                          | 0             |
| 22/01/2024 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 2131.3300 | 2408.3700                     | 2.1313    | 2.4084                          | 0             |
| 22/01/2024 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 3860.9900 | 3950.2300                     | 3.8610    | 3.9502                          | 0             |
| 22/01/2024 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 2115.1700 | 2391.4800                     | 2.1152    | 2.3915                          | 0             |
| 22/01/2024 | R209 On 06-February-25 |        |              | Bond Future | 11.9582   | 12.0004                       | 67.6504   | 67.4591                         | 0             |
| 22/01/2024 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 4414.7400 | 4458.3900                     | 4.4147    | 4.4584                          | 0             |
| 22/01/2024 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 2272.2800 | 2507.2300                     | 2.2723    | 2.5072                          | 0             |
| 22/01/2024 | R210 On 01-February-24 |        |              | Bond Future | 234.3052  | 234.4473                      | 234.3052  | 234.4473                        | 300           |
| 22/01/2024 | R210 On 02-May-24      |        |              | Bond Future | 236.2310  | 236.3765                      | 236.2310  | 236.3765                        | 198           |
| 22/01/2024 | R210 On 01-August-24   |        |              | Bond Future | 241.4939  | 241.6423                      | 241.4939  | 241.6423                        | 300           |
| 22/01/2024 | R210 On 07-November-24 |        |              | Bond Future | 243.8231  | 243.9736                      | 243.8231  | 243.9736                        | 60            |
| 22/01/2024 | R210 On 06-February-25 |        |              | Bond Future | 249.1022  | 249.2551                      | 249.1022  | 249.2551                        | 0             |
| 22/01/2024 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 9492.1700 | 9645.0500                     | 9.4922    | 9.6451                          | 0             |
| 22/01/2024 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | R213 On 01-February-24 |        |              | Bond Future | 10.2450   | 10.2660                       | 87.0345   | 86.9417                         | 16,380        |
| 22/01/2024 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 6142.9700 | 6050.3000                     | 6.1430    | 6.0503                          | 0             |
| 22/01/2024 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 0.0100    | 0.1600                        | 0.0000    | 0.0002                          | 0             |
| 22/01/2024 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 6183.2000 | 6090.5200                     | 6.1832    | 6.0905                          | 0             |
| 22/01/2024 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 0.0100    | 0.1500                        | 0.0000    | 0.0002                          | 0             |
| 22/01/2024 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 6223.4000 | 6130.7100                     | 6.2234    | 6.1307                          | 0             |
| 22/01/2024 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 0.0100    | 0.1400                        | 0.0000    | 0.0001                          | 0             |
| 22/01/2024 | R213 On 02-May-24      |        |              | Bond Future | 10.3061   | 10.3280                       | 85.3813   | 85.2866                         | 23,337        |
| 22/01/2024 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 1372.3600 | 1430.4100                     | 1.3724    | 1.4304                          | 0             |
| 22/01/2024 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 1485.0500 | 1637.8000                     | 1.4851    | 1.6378                          | 0             |
| 22/01/2024 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 1394.7900 | 1452.4400                     | 1.3948    | 1.4524                          | 0             |
| 22/01/2024 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 1464.2500 | 1616.6000                     | 1.4643    | 1.6166                          | 0             |
| 22/01/2024 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 1417.2400 | 1474.4700                     | 1.4172    | 1.4745                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 1443.4900 | 1595.4200                     | 1.4435    | 1.5954                          | 0             |
| 22/01/2024 | R213 On 01-August-24   |        |              | Bond Future | 10.3665   | 10.3896                       | 87.2632   | 87.1662                         | 0             |
| 22/01/2024 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 3197.2600 | 3263.1900                     | 3.1973    | 3.2632                          | 0             |
| 22/01/2024 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 1153.7500 | 1316.6100                     | 1.1538    | 1.3166                          | 0             |
| 22/01/2024 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 3225.7400 | 3291.0100                     | 3.2257    | 3.2910                          | 0             |
| 22/01/2024 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 1141.4600 | 1303.6600                     | 1.1415    | 1.3037                          | 0             |
| 22/01/2024 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 3254.3100 | 3318.9200                     | 3.2543    | 3.3189                          | 0             |
| 22/01/2024 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 1129.2900 | 1290.8300                     | 1.1293    | 1.2908                          | 0             |
| 22/01/2024 | R213 On 07-November-24 |        |              | Bond Future | 10.4565   | 10.4809                       | 85.7305   | 85.6309                         | 16,191        |
| 22/01/2024 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 4297.1200 | 4321.2300                     | 4.2971    | 4.3212                          | 0             |
| 22/01/2024 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 1293.8400 | 1417.5000                     | 1.2938    | 1.4175                          | 0             |
| 22/01/2024 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 4325.3800 | 4349.0300                     | 4.3254    | 4.3490                          | 0             |
| 22/01/2024 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 1283.1400 | 1406.3400                     | 1.2831    | 1.4063                          | 0             |
| 22/01/2024 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 4353.9600 | 4377.1600                     | 4.3540    | 4.3772                          | 0             |
| 22/01/2024 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 1272.7900 | 1395.5400                     | 1.2728    | 1.3955                          | 0             |
| 22/01/2024 | R213 On 06-February-25 |        |              | Bond Future | 10.5547   | 10.5806                       | 87.5663   | 87.4643                         | 0             |
| 22/01/2024 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 4492.2300 | 4569.6000                     | 4.4922    | 4.5696                          | 0             |
| 22/01/2024 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 1422.5400 | 1601.9200                     | 1.4225    | 1.6019                          | 0             |
| 22/01/2024 | R214 On 01-February-24 |        |              | Bond Future | 12.0137   | 12.0651                       | 63.2206   | 62.9696                         | 5,809         |
| 22/01/2024 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 900.7300  | 838.3700                      | 0.9007    | 0.8384                          | 0             |
| 22/01/2024 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 286.9600  | 475.6100                      | 0.2870    | 0.4756                          | 0             |
| 22/01/2024 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 934.0900  | 867.6300                      | 0.9341    | 0.8676                          | 0             |
| 22/01/2024 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 272.1400  | 456.6900                      | 0.2721    | 0.4567                          | 0             |
| 22/01/2024 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 968.0300  | 897.4600                      | 0.9680    | 0.8975                          | 0             |
| 22/01/2024 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 257.9500  | 438.3900                      | 0.2580    | 0.4384                          | 0             |
| 22/01/2024 | R214 On 02-May-24      |        |              | Bond Future | 12.1060   | 12.1591                       | 61.3003   | 61.0440                         | 21,048        |
| 22/01/2024 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 452.9900  | 508.1300                      | 0.4530    | 0.5081                          | 0             |
| 22/01/2024 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 3709.0500 | 4020.5300                     | 3.7091    | 4.0205                          | 0             |
| 22/01/2024 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 464.5900  | 519.8900                      | 0.4646    | 0.5199                          | 0             |
| 22/01/2024 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 3668.2100 | 3979.8500                     | 3.6682    | 3.9799                          | 0             |
| 22/01/2024 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 476.3800  | 531.7400                      | 0.4764    | 0.5317                          | 0             |
| 22/01/2024 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 3627.6200 | 3939.3200                     | 3.6276    | 3.9393                          | 0             |
| 22/01/2024 | R214 On 02-May-24      | 12.12  | Call         | Bond Future | 1694.4900 | 1731.0600                     | 1.6945    | 1.7311                          | 10,000        |
| 22/01/2024 | R214 On 02-May-24      | 12.12  | Put          | Bond Future | 1626.6000 | 1919.5100                     | 1.6266    | 1.9195                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | R214 On 02-May-24      | 12.14  | Call         | Bond Future | 1747.1300 | 1781.5100                     | 1.7471    | 1.7815                          | 6,610         |
| 22/01/2024 | R214 On 02-May-24      | 12.14  | Put          | Bond Future | 1582.7300 | 1873.4500                     | 1.5827    | 1.8735                          | 0             |
| 22/01/2024 | R214 On 02-May-24      | 12.87  | Call         | Bond Future | 4079.0900 | 4005.6700                     | 4.0791    | 4.0057                          | 0             |
| 22/01/2024 | R214 On 02-May-24      | 12.87  | Put          | Bond Future | 550.7500  | 733.6700                      | 0.5508    | 0.7337                          | 16,610        |
| 22/01/2024 | R214 On 02-May-24      | 13.52  | Call         | Bond Future | 6485.5100 | 6327.4000                     | 6.4855    | 6.3274                          | 0             |
| 22/01/2024 | R214 On 02-May-24      | 13.52  | Put          | Bond Future | 204.7300  | 302.9600                      | 0.2047    | 0.3030                          | 16,610        |
| 22/01/2024 | R214 On 01-August-24   |        |              | Bond Future | 12.1989   | 12.2539                       | 62.6514   | 62.3893                         | 0             |
| 22/01/2024 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 2272.1200 | 2336.9700                     | 2.2721    | 2.3370                          | 0             |
| 22/01/2024 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 2458.5200 | 2785.4900                     | 2.4585    | 2.7855                          | 0             |
| 22/01/2024 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 2297.4100 | 2361.6400                     | 2.2974    | 2.3616                          | 0             |
| 22/01/2024 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 2435.8100 | 2762.1600                     | 2.4358    | 2.7622                          | 0             |
| 22/01/2024 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 2322.6400 | 2386.2400                     | 2.3226    | 2.3862                          | 0             |
| 22/01/2024 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 2413.1000 | 2738.8200                     | 2.4131    | 2.7388                          | 0             |
| 22/01/2024 | R214 On 07-November-24 |        |              | Bond Future | 12.3152   | 12.3724                       | 60.8006   | 60.5321                         | 0             |
| 22/01/2024 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 3769.6900 | 3752.1800                     | 3.7697    | 3.7522                          | 0             |
| 22/01/2024 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 2451.2200 | 2702.2000                     | 2.4512    | 2.7022                          | 0             |
| 22/01/2024 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 3797.5700 | 3779.0900                     | 3.7976    | 3.7791                          | 0             |
| 22/01/2024 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 2433.6300 | 2683.6400                     | 2.4336    | 2.6836                          | 0             |
| 22/01/2024 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 3825.3300 | 3806.0800                     | 3.8253    | 3.8061                          | 0             |
| 22/01/2024 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 2415.9600 | 2665.2000                     | 2.4160    | 2.6652                          | 0             |
| 22/01/2024 | R214 On 06-February-25 |        |              | Bond Future | 12.4336   | 12.4930                       | 62.1018   | 61.8273                         | 0             |
| 22/01/2024 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 4137.6300 | 4193.1400                     | 4.1376    | 4.1931                          | 0             |
| 22/01/2024 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 2876.4400 | 3206.4300                     | 2.8764    | 3.2064                          | 0             |
| 22/01/2024 | R248 On 01-February-24 |        |              | Bond Future | 12.1996   | 12.2561                       | 77.1897   | 76.8569                         | 15,261        |
| 22/01/2024 | R248 On 01-February-24 | 11.50  | Call         | Bond Future | 0.9200    | 2.9900                        | 0.0009    | 0.0030                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 11.50  | Put          | Bond Future | 4350.9600 | 4685.7900                     | 4.3510    | 4.6858                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 480.0600  | 473.4600                      | 0.4801    | 0.4735                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 833.9800  | 1160.1400                     | 0.8340    | 1.1601                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 505.7500  | 496.0100                      | 0.5058    | 0.4960                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 800.1000  | 1123.1200                     | 0.8001    | 1.1231                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 532.2800  | 519.2400                      | 0.5323    | 0.5192                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 767.1400  | 1086.8600                     | 0.7671    | 1.0869                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 12.30  | Call         | Bond Future | 989.1100  | 915.6600                      | 0.9891    | 0.9157                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 12.30  | Put          | Bond Future | 399.9600  | 659.2700                      | 0.4000    | 0.6593                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | R248 On 01-February-24 | 13.10  | Call         | Bond Future | 5000.9100 | 4677.0200                     | 5.0009    | 4.6770                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 13.10  | Put          | Bond Future | 1.2900    | 10.1600                       | 0.0013    | 0.0102                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 13.37  | Call         | Bond Future | 6381.6500 | 6050.4600                     | 6.3817    | 6.0505                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 13.37  | Put          | Bond Future | 0.1100    | 1.6800                        | 0.0001    | 0.0017                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 13.90  | Call         | Bond Future | 8951.8800 | 8619.1600                     | 8.9519    | 8.6192                          | 0             |
| 22/01/2024 | R248 On 01-February-24 | 13.90  | Put          | Bond Future | 0.0000    | 0.0400                        | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | R248 On 02-May-24      |        |              | Bond Future | 12.2983   | 12.3569                       | 74.4315   | 74.0915                         | 238,797       |
| 22/01/2024 | R248 On 02-May-24      | 11.40  | Call         | Bond Future | 299.9100  | 333.9900                      | 0.2999    | 0.3340                          | 0             |
| 22/01/2024 | R248 On 02-May-24      | 11.40  | Put          | Bond Future | 5884.7800 | 6258.8400                     | 5.8848    | 6.2588                          | 0             |
| 22/01/2024 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 356.9100  | 392.0000                      | 0.3569    | 0.3920                          | 0             |
| 22/01/2024 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 5545.8000 | 5920.8700                     | 5.5458    | 5.9209                          | 0             |
| 22/01/2024 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 367.1500  | 402.3800                      | 0.3672    | 0.4024                          | 0             |
| 22/01/2024 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 5490.3800 | 5865.5900                     | 5.4904    | 5.8656                          | 0             |
| 22/01/2024 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 377.6000  | 412.8600                      | 0.3776    | 0.4129                          | 0             |
| 22/01/2024 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 5435.2700 | 5810.5100                     | 5.4353    | 5.8105                          | 0             |
| 22/01/2024 | R248 On 02-May-24      | 12.40  | Call         | Bond Future | 2412.2200 | 2374.5800                     | 2.4122    | 2.3746                          | 0             |
| 22/01/2024 | R248 On 02-May-24      | 12.40  | Put          | Bond Future | 1823.7100 | 2126.0500                     | 1.8237    | 2.1261                          | 0             |
| 22/01/2024 | R248 On 02-May-24      | 13.16  | Call         | Bond Future | 5375.3400 | 5211.5300                     | 5.3753    | 5.2115                          | 0             |
| 22/01/2024 | R248 On 02-May-24      | 13.16  | Put          | Bond Future | 643.3600  | 819.5300                      | 0.6434    | 0.8195                          | 0             |
| 22/01/2024 | R248 On 01-August-24   |        |              | Bond Future | 12.3980   | 12.4588                       | 76.0720   | 75.7244                         | 13,000        |
| 22/01/2024 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 2588.5900 | 2678.9500                     | 2.5886    | 2.6790                          | 0             |
| 22/01/2024 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 3155.3900 | 3593.3200                     | 3.1554    | 3.5933                          | 0             |
| 22/01/2024 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 2618.1600 | 2707.7700                     | 2.6182    | 2.7078                          | 0             |
| 22/01/2024 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 3126.7800 | 3563.9600                     | 3.1268    | 3.5640                          | 0             |
| 22/01/2024 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 2647.8800 | 2736.5000                     | 2.6479    | 2.7365                          | 0             |
| 22/01/2024 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 3098.4000 | 3534.5900                     | 3.0984    | 3.5346                          | 0             |
| 22/01/2024 | R248 On 07-November-24 |        |              | Bond Future | 12.5219   | 12.5853                       | 73.3881   | 73.0321                         | 0             |
| 22/01/2024 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 4483.5500 | 4476.4200                     | 4.4836    | 4.4764                          | 0             |
| 22/01/2024 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 3052.8700 | 3401.7400                     | 3.0529    | 3.4017                          | 0             |
| 22/01/2024 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 4516.5800 | 4508.4500                     | 4.5166    | 4.5085                          | 0             |
| 22/01/2024 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 3031.4700 | 3379.3400                     | 3.0315    | 3.3793                          | 0             |
| 22/01/2024 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 4549.4200 | 4540.2900                     | 4.5494    | 4.5403                          | 0             |
| 22/01/2024 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 3009.9600 | 3356.8300                     | 3.0100    | 3.3568                          | 0             |
| 22/01/2024 | R248 On 06-February-25 |        |              | Bond Future | 12.6481   | 12.7140                       | 74.9583   | 74.5944                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2024 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 4354.1100 | 4454.7600                     | 4.3541    | 4.4548                          | 0             |
| 22/01/2024 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 4012.2200 | 4476.7300                     | 4.0122    | 4.4767                          | 0             |
| 22/01/2024 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 22/01/2024 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |