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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For April 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | 0904 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 0908 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 0957 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 0986 On 31-March-36    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 1386 On 28-February-31 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 1409 On 28-February-41 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 2025 On 02-May-24      |        |              | Bond Future        | 178.9458  | 178.8831                      | 178.9458  | 178.8831                        | 9,075         |
| 04/04/2024 | 2025 On 01-August-24   |        |              | Bond Future        | 181.0788  | 181.0146                      | 181.0788  | 181.0146                        | 0             |
| 04/04/2024 | 2025 On 07-November-24 |        |              | Bond Future        | 185.3773  | 185.3110                      | 185.3773  | 185.3110                        | 0             |
| 04/04/2024 | 2029 On 02-May-24      |        |              | Bond Future        | 129.1337  | 129.1344                      | 129.1337  | 129.1344                        | 7,295         |
| 04/04/2024 | 2029 On 01-August-24   |        |              | Bond Future        | 131.9957  | 131.9963                      | 131.9957  | 131.9963                        | 728           |
| 04/04/2024 | 2029 On 07-November-24 |        |              | Bond Future        | 133.7306  | 133.7309                      | 133.7306  | 133.7309                        | 0             |
| 04/04/2024 | 2029 On 06-February-25 |        |              | Bond Future        | 136.6699  | 136.6698                      | 136.6699  | 136.6698                        | 0             |
| 04/04/2024 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 4269.9200 | 4269.8300                     | 4.2699    | 4.2698                          | 0             |
| 04/04/2024 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 2029 On 08-May-25      |        |              | Bond Future        | 138.1778  | 138.1773                      | 138.1778  | 138.1773                        | 0             |
| 04/04/2024 | 2029 On 08-May-25      | 137.85 | Call         | Bond Future        | 327.8300  | 327.2800                      | 0.3278    | 0.3273                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | 2029 On 08-May-25      | 137.85 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      |        |              | Bond Future | 10.4585   | 10.5511                       | 91.7021   | 91.3367                         | 128,324       |
| 04/04/2024 | 2030 On 02-May-24      | 9.66   | Call         | Bond Future | 6.8300    | 3.7100                        | 0.0068    | 0.0037                          | 1,000         |
| 04/04/2024 | 2030 On 02-May-24      | 9.66   | Put          | Bond Future | 3233.9800 | 3596.2200                     | 3.2340    | 3.5962                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 27.8700   | 16.7400                       | 0.0279    | 0.0167                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 2637.9000 | 2992.1300                     | 2.6379    | 2.9921                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 30.2400   | 18.2700                       | 0.0302    | 0.0183                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 2599.3100 | 2952.7000                     | 2.5993    | 2.9527                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 32.7400   | 19.9000                       | 0.0327    | 0.0199                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 2560.8700 | 2913.3900                     | 2.5609    | 2.9134                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 10.16  | Call         | Bond Future | 242.6900  | 172.9700                      | 0.2427    | 0.1730                          | 1,000         |
| 04/04/2024 | 2030 On 02-May-24      | 10.16  | Put          | Bond Future | 1432.4600 | 1728.1000                     | 1.4325    | 1.7281                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 10.62  | Call         | Bond Future | 1114.7700 | 909.2700                      | 1.1148    | 0.9093                          | 500           |
| 04/04/2024 | 2030 On 02-May-24      | 10.62  | Put          | Bond Future | 479.0200  | 638.8800                      | 0.4790    | 0.6389                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 10.82  | Call         | Bond Future | 1687.7800 | 1430.3100                     | 1.6878    | 1.4303                          | 1,080         |
| 04/04/2024 | 2030 On 02-May-24      | 10.82  | Put          | Bond Future | 272.5900  | 380.4800                      | 0.2726    | 0.3805                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 11.12  | Call         | Bond Future | 2676.7500 | 2364.8200                     | 2.6768    | 2.3648                          | 500           |
| 04/04/2024 | 2030 On 02-May-24      | 11.12  | Put          | Bond Future | 108.3000  | 161.7300                      | 0.1083    | 0.1617                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 11.94  | Call         | Bond Future | 5632.3900 | 5272.0000                     | 5.6324    | 5.2720                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 11.94  | Put          | Bond Future | 6.4000    | 11.3700                       | 0.0064    | 0.0114                          | 1,000         |
| 04/04/2024 | 2030 On 02-May-24      | 12.38  | Call         | Bond Future | 7211.9200 | 6847.2800                     | 7.2119    | 6.8473                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 12.38  | Put          | Bond Future | 0.6900    | 1.4100                        | 0.0007    | 0.0014                          | 1,080         |
| 04/04/2024 | 2030 On 02-May-24      | 13.15  | Call         | Bond Future | 9896.0900 | 9530.7400                     | 9.8961    | 9.5307                          | 0             |
| 04/04/2024 | 2030 On 02-May-24      | 13.15  | Put          | Bond Future | 0.0000    | 0.0100                        | 0.0000    | 0.0000                          | 500           |
| 04/04/2024 | 2030 On 01-August-24   |        |              | Bond Future | 10.5513   | 10.6494                       | 89.7061   | 89.3327                         | 1,000         |
| 04/04/2024 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 1091.4400 | 944.2800                      | 1.0914    | 0.9443                          | 0             |
| 04/04/2024 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 1786.0500 | 2012.3000                     | 1.7861    | 2.0123                          | 0             |
| 04/04/2024 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 1108.6800 | 959.9400                      | 1.1087    | 0.9599                          | 0             |
| 04/04/2024 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 1764.8000 | 1989.4700                     | 1.7648    | 1.9895                          | 0             |
| 04/04/2024 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 1126.0900 | 975.7600                      | 1.1261    | 0.9758                          | 0             |
| 04/04/2024 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 1743.7300 | 1966.8100                     | 1.7437    | 1.9668                          | 0             |
| 04/04/2024 | 2030 On 07-November-24 |        |              | Bond Future | 10.6559   | 10.7604                       | 91.8118   | 91.4293                         | 1,650         |
| 04/04/2024 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 2109.4800 | 1915.0100                     | 2.1095    | 1.9150                          | 0             |
| 04/04/2024 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 1801.5800 | 1989.6100                     | 1.8016    | 1.9896                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 2130.2800 | 1934.6800                     | 2.1303    | 1.9347                          | 0             |
| 04/04/2024 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 1785.8700 | 1972.7700                     | 1.7859    | 1.9728                          | 0             |
| 04/04/2024 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 2151.4600 | 1954.7300                     | 2.1515    | 1.9547                          | 0             |
| 04/04/2024 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 1770.5700 | 1956.3400                     | 1.7706    | 1.9563                          | 0             |
| 04/04/2024 | 2030 On 06-February-25 |        |              | Bond Future | 10.7674   | 10.8787                       | 89.7975   | 89.4065                         | 0             |
| 04/04/2024 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 2034.0900 | 1851.6700                     | 2.0341    | 1.8517                          | 0             |
| 04/04/2024 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 2342.6300 | 2551.2700                     | 2.3426    | 2.5513                          | 0             |
| 04/04/2024 | 2030 On 08-May-25      |        |              | Bond Future | 10.9130   | 11.0318                       | 91.7033   | 91.3036                         | 0             |
| 04/04/2024 | 2030 On 08-May-25      | 9.93   | Call         | Bond Future | 847.5500  | 746.0000                      | 0.8476    | 0.7460                          | 0             |
| 04/04/2024 | 2030 On 08-May-25      | 9.93   | Put          | Bond Future | 4241.7800 | 4539.9500                     | 4.2418    | 4.5400                          | 0             |
| 04/04/2024 | 2030 On 08-May-25      | 10.31  | Call         | Bond Future | 1308.6800 | 1170.9900                     | 1.3087    | 1.1710                          | 1,640         |
| 04/04/2024 | 2030 On 08-May-25      | 10.31  | Put          | Bond Future | 3372.3200 | 3634.3500                     | 3.3723    | 3.6344                          | 0             |
| 04/04/2024 | 2030 On 08-May-25      | 11.86  | Call         | Bond Future | 4384.6800 | 4111.3300                     | 4.3847    | 4.1113                          | 0             |
| 04/04/2024 | 2030 On 08-May-25      | 11.86  | Put          | Bond Future | 1258.5900 | 1384.9600                     | 1.2586    | 1.3850                          | 1,640         |
| 04/04/2024 | 2032 On 02-May-24      |        |              | Bond Future | 11.3185   | 11.4110                       | 85.0674   | 84.6440                         | 141,950       |
| 04/04/2024 | 2032 On 02-May-24      | 10.30  | Call         | Bond Future | 0.3900    | 0.1700                        | 0.0004    | 0.0002                          | 8,500         |
| 04/04/2024 | 2032 On 02-May-24      | 10.30  | Put          | Bond Future | 4850.2300 | 5273.4200                     | 4.8502    | 5.2734                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 10.36  | Call         | Bond Future | 1.0700    | 0.5100                        | 0.0011    | 0.0005                          | 1,000         |
| 04/04/2024 | 2032 On 02-May-24      | 10.36  | Put          | Bond Future | 4555.3400 | 4978.1900                     | 4.5553    | 4.9782                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 11.2100   | 6.3000                        | 0.0112    | 0.0063                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 3686.3300 | 4104.8300                     | 3.6863    | 4.1048                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 12.4300   | 7.0400                        | 0.0124    | 0.0070                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 3639.0300 | 4057.0500                     | 3.6390    | 4.0571                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 13.7800   | 7.8700                        | 0.0138    | 0.0079                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 3591.9100 | 4009.4100                     | 3.5919    | 4.0094                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 10.57  | Call         | Bond Future | 15.2300   | 8.7600                        | 0.0152    | 0.0088                          | 500           |
| 04/04/2024 | 2032 On 02-May-24      | 10.57  | Put          | Bond Future | 3544.9100 | 3961.8500                     | 3.5449    | 3.9619                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 10.59  | Call         | Bond Future | 18.5100   | 10.8000                       | 0.0185    | 0.0108                          | 500           |
| 04/04/2024 | 2032 On 02-May-24      | 10.59  | Put          | Bond Future | 3451.4100 | 3867.1100                     | 3.4514    | 3.8671                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 10.65  | Call         | Bond Future | 31.8300   | 19.3400                       | 0.0318    | 0.0193                          | 1,550         |
| 04/04/2024 | 2032 On 02-May-24      | 10.65  | Put          | Bond Future | 3175.2100 | 3586.1300                     | 3.1752    | 3.5861                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 10.86  | Call         | Bond Future | 139.7700  | 95.3400                       | 0.1398    | 0.0953                          | 1,000         |
| 04/04/2024 | 2032 On 02-May-24      | 10.86  | Put          | Bond Future | 2279.5100 | 2658.4900                     | 2.2795    | 2.6585                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 11.09  | Call         | Bond Future | 420.5300  | 314.1400                      | 0.4205    | 0.3141                          | 500           |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | 2032 On 02-May-24      | 11.09  | Put          | Bond Future | 1478.0800 | 1795.1000                     | 1.4781    | 1.7951                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 11.21  | Call         | Bond Future | 647.4900  | 501.7400                      | 0.6475    | 0.5017                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 11.21  | Put          | Bond Future | 1147.4000 | 1425.0600                     | 1.1474    | 1.4251                          | 500           |
| 04/04/2024 | 2032 On 02-May-24      | 11.28  | Call         | Bond Future | 805.1400  | 635.6700                      | 0.8051    | 0.6357                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 11.28  | Put          | Bond Future | 981.9400  | 1235.8800                     | 0.9819    | 1.2359                          | 17,000        |
| 04/04/2024 | 2032 On 02-May-24      | 11.35  | Call         | Bond Future | 979.8900  | 786.7900                      | 0.9799    | 0.7868                          | 1,550         |
| 04/04/2024 | 2032 On 02-May-24      | 11.35  | Put          | Bond Future | 835.1800  | 1065.4900                     | 0.8352    | 1.0655                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 11.81  | Call         | Bond Future | 2477.7300 | 2155.9400                     | 2.4777    | 2.1559                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 11.81  | Put          | Bond Future | 259.3400  | 360.9600                      | 0.2593    | 0.3610                          | 500           |
| 04/04/2024 | 2032 On 02-May-24      | 12.90  | Call         | Bond Future | 6880.8000 | 6463.4600                     | 6.8808    | 6.4635                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 12.90  | Put          | Bond Future | 8.5000    | 14.5700                       | 0.0085    | 0.0146                          | 1,000         |
| 04/04/2024 | 2032 On 02-May-24      | 13.18  | Call         | Bond Future | 8013.8700 | 7592.4300                     | 8.0139    | 7.5924                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 13.18  | Put          | Bond Future | 2.2800    | 4.2500                        | 0.0023    | 0.0043                          | 500           |
| 04/04/2024 | 2032 On 02-May-24      | 13.35  | Call         | Bond Future | 8693.4800 | 8271.0000                     | 8.6935    | 8.2710                          | 0             |
| 04/04/2024 | 2032 On 02-May-24      | 13.35  | Put          | Bond Future | 0.9500    | 1.8800                        | 0.0010    | 0.0019                          | 1,550         |
| 04/04/2024 | 2032 On 01-August-24   |        |              | Bond Future | 11.4288   | 11.5258                       | 86.9319   | 86.4991                         | 500           |
| 04/04/2024 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 1146.7200 | 993.8300                      | 1.1467    | 0.9938                          | 0             |
| 04/04/2024 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 2499.2300 | 2779.0800                     | 2.4992    | 2.7791                          | 0             |
| 04/04/2024 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 1165.7700 | 1011.1400                     | 1.1658    | 1.0111                          | 0             |
| 04/04/2024 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 2472.5700 | 2750.6800                     | 2.4726    | 2.7507                          | 0             |
| 04/04/2024 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 1185.0000 | 1028.6200                     | 1.1850    | 1.0286                          | 0             |
| 04/04/2024 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 2446.1200 | 2722.4800                     | 2.4461    | 2.7225                          | 0             |
| 04/04/2024 | 2032 On 07-November-24 |        |              | Bond Future | 11.5613   | 11.6634                       | 84.8056   | 84.3625                         | 4,260         |
| 04/04/2024 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 2156.5800 | 1952.8300                     | 2.1566    | 1.9528                          | 0             |
| 04/04/2024 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 2555.1400 | 2794.5500                     | 2.5551    | 2.7946                          | 0             |
| 04/04/2024 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 2179.1100 | 1974.0300                     | 2.1791    | 1.9740                          | 0             |
| 04/04/2024 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 2533.8800 | 2771.9600                     | 2.5339    | 2.7720                          | 0             |
| 04/04/2024 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 2202.0000 | 1995.6000                     | 2.2020    | 1.9956                          | 0             |
| 04/04/2024 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 2513.0200 | 2749.7800                     | 2.5130    | 2.7498                          | 0             |
| 04/04/2024 | 2032 On 07-November-24 | 11.64  | Call         | Bond Future | 2560.3500 | 2334.4500                     | 2.5604    | 2.3345                          | 1,615         |
| 04/04/2024 | 2032 On 07-November-24 | 11.64  | Put          | Bond Future | 2218.5000 | 2435.7600                     | 2.2185    | 2.4358                          | 0             |
| 04/04/2024 | 2032 On 07-November-24 | 13.36  | Call         | Bond Future | 7820.6400 | 7438.8400                     | 7.8206    | 7.4388                          | 0             |
| 04/04/2024 | 2032 On 07-November-24 | 13.36  | Put          | Bond Future | 440.4600  | 501.8200                      | 0.4405    | 0.5018                          | 1,615         |
| 04/04/2024 | 2032 On 06-February-25 |        |              | Bond Future | 11.6961   | 11.8035                       | 86.6489   | 86.1959                         | 0             |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 2735.6800 | 2509.8300                     | 2.7357    | 2.5098                          | 0             |
| 04/04/2024 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 2634.5600 | 2861.7500                     | 2.6346    | 2.8618                          | 0             |
| 04/04/2024 | 2032 On 08-May-25      |        |              | Bond Future | 11.8503   | 11.9634                       | 84.3225   | 83.8595                         | 0             |
| 04/04/2024 | 2032 On 08-May-25      | 10.91  | Call         | Bond Future | 1075.8600 | 953.0700                      | 1.0759    | 0.9531                          | 0             |
| 04/04/2024 | 2032 On 08-May-25      | 10.91  | Put          | Bond Future | 5058.1800 | 5398.4200                     | 5.0582    | 5.3984                          | 0             |
| 04/04/2024 | 2033 On 02-May-24      |        |              | Bond Future | 121.2847  | 121.2837                      | 121.2847  | 121.2837                        | 2,064         |
| 04/04/2024 | 2033 On 01-August-24   |        |              | Bond Future | 123.9727  | 123.9717                      | 123.9727  | 123.9717                        | 5,754         |
| 04/04/2024 | 2033 On 07-November-24 |        |              | Bond Future | 125.4204  | 125.4189                      | 125.4204  | 125.4189                        | 0             |
| 04/04/2024 | 2033 On 06-February-25 |        |              | Bond Future | 128.1771  | 128.1753                      | 128.1771  | 128.1753                        | 0             |
| 04/04/2024 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 3237.1000 | 3235.2700                     | 3.2371    | 3.2353                          | 0             |
| 04/04/2024 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 2033 On 08-May-25      |        |              | Bond Future | 129.4019  | 129.3996                      | 129.4019  | 129.3996                        | 0             |
| 04/04/2024 | 2033 On 08-May-25      | 130.62 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 2033 On 08-May-25      | 130.62 | Put          | Bond Future | 1218.1000 | 1220.3800                     | 1.2181    | 1.2204                          | 0             |
| 04/04/2024 | 2037 On 02-May-24      |        |              | Bond Future | 12.4553   | 12.5530                       | 77.2948   | 76.7969                         | 70,064        |
| 04/04/2024 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 5.4200    | 3.1100                        | 0.0054    | 0.0031                          | 0             |
| 04/04/2024 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 5536.9500 | 6032.4800                     | 5.5370    | 6.0325                          | 0             |
| 04/04/2024 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 5.8900    | 3.3900                        | 0.0059    | 0.0034                          | 0             |
| 04/04/2024 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 5480.6700 | 5976.0100                     | 5.4807    | 5.9760                          | 0             |
| 04/04/2024 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 6.3900    | 3.7000                        | 0.0064    | 0.0037                          | 0             |
| 04/04/2024 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 5424.4700 | 5919.6200                     | 5.4245    | 5.9196                          | 0             |
| 04/04/2024 | 2037 On 01-August-24   |        |              | Bond Future | 12.5882   | 12.6899                       | 74.7327   | 74.2239                         | 84,501        |
| 04/04/2024 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 874.7900  | 735.7900                      | 0.8748    | 0.7358                          | 0             |
| 04/04/2024 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 3441.5300 | 3811.3600                     | 3.4415    | 3.8114                          | 0             |
| 04/04/2024 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 891.9300  | 750.9500                      | 0.8919    | 0.7510                          | 0             |
| 04/04/2024 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 3405.9000 | 3773.7500                     | 3.4059    | 3.7738                          | 0             |
| 04/04/2024 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 909.2800  | 766.3000                      | 0.9093    | 0.7663                          | 1,383         |
| 04/04/2024 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 3370.5300 | 3736.3800                     | 3.3705    | 3.7364                          | 0             |
| 04/04/2024 | 2037 On 01-August-24   | 13.17  | Call         | Bond Future | 3825.1300 | 3476.4700                     | 3.8251    | 3.4765                          | 0             |
| 04/04/2024 | 2037 On 01-August-24   | 13.17  | Put          | Bond Future | 982.3100  | 1142.4800                     | 0.9823    | 1.1425                          | 1,383         |
| 04/04/2024 | 2037 On 01-August-24   | 13.82  | Call         | Bond Future | 6264.3000 | 5837.6600                     | 6.2643    | 5.8377                          | 0             |
| 04/04/2024 | 2037 On 01-August-24   | 13.82  | Put          | Bond Future | 430.0400  | 512.2300                      | 0.4300    | 0.5122                          | 1,383         |
| 04/04/2024 | 2037 On 07-November-24 |        |              | Bond Future | 12.7324   | 12.8386                       | 76.4866   | 75.9656                         | 9,175         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 2288.9400 | 2058.4900                     | 2.2889    | 2.0585                          | 0             |
| 04/04/2024 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 3095.6700 | 3386.2000                     | 3.0957    | 3.3862                          | 0             |
| 04/04/2024 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 2314.0700 | 2082.0500                     | 2.3141    | 2.0821                          | 0             |
| 04/04/2024 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 3070.7500 | 3359.7100                     | 3.0708    | 3.3597                          | 0             |
| 04/04/2024 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 2339.0900 | 2105.5100                     | 2.3391    | 2.1055                          | 0             |
| 04/04/2024 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 3045.7600 | 3333.1600                     | 3.0458    | 3.3332                          | 0             |
| 04/04/2024 | 2037 On 06-February-25 |        |              | Bond Future | 12.8778   | 12.9886                       | 73.8880   | 73.3555                         | 0             |
| 04/04/2024 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 2711.7500 | 2463.3400                     | 2.7118    | 2.4633                          | 0             |
| 04/04/2024 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 3284.4000 | 3568.5100                     | 3.2844    | 3.5685                          | 0             |
| 04/04/2024 | 2037 On 08-May-25      |        |              | Bond Future | 13.0430   | 13.1586                       | 75.4547   | 74.9105                         | 3,975         |
| 04/04/2024 | 2037 On 08-May-25      | 12.25  | Call         | Bond Future | 1568.1300 | 1399.6200                     | 1.5681    | 1.3996                          | 0             |
| 04/04/2024 | 2037 On 08-May-25      | 12.25  | Put          | Bond Future | 5465.2000 | 5840.9000                     | 5.4652    | 5.8409                          | 0             |
| 04/04/2024 | 2037 On 08-May-25      | 13.35  | Call         | Bond Future | 4133.9400 | 3824.1400                     | 4.1339    | 3.8241                          | 7,500         |
| 04/04/2024 | 2037 On 08-May-25      | 13.35  | Put          | Bond Future | 2701.3000 | 2935.7100                     | 2.7013    | 2.9357                          | 0             |
| 04/04/2024 | 2038 On 02-May-24      |        |              | Bond Future | 131.7145  | 131.7127                      | 131.7145  | 131.7127                        | 5,122         |
| 04/04/2024 | 2038 On 01-August-24   |        |              | Bond Future | 132.5717  | 132.5697                      | 132.5717  | 132.5697                        | 0             |
| 04/04/2024 | 2038 On 07-November-24 |        |              | Bond Future | 135.7184  | 135.7160                      | 135.7184  | 135.7160                        | 0             |
| 04/04/2024 | 2038 On 06-February-25 |        |              | Bond Future | 136.5866  | 136.5839                      | 136.5866  | 136.5839                        | 0             |
| 04/04/2024 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 1356.6100 | 1353.8900                     | 1.3566    | 1.3539                          | 0             |
| 04/04/2024 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 2038 On 08-May-25      |        |              | Bond Future | 139.5211  | 139.5178                      | 139.5211  | 139.5178                        | 0             |
| 04/04/2024 | 2038 On 08-May-25      | 139.68 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 2038 On 08-May-25      | 139.68 | Put          | Bond Future | 158.9500  | 162.2200                      | 0.1590    | 0.1622                          | 0             |
| 04/04/2024 | 2040 On 02-May-24      |        |              | Bond Future | 12.6958   | 12.7884                       | 77.4509   | 76.9532                         | 135,004       |
| 04/04/2024 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 3.0000    | 1.7500                        | 0.0030    | 0.0018                          | 0             |
| 04/04/2024 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 6307.1700 | 6803.6200                     | 6.3072    | 6.8036                          | 0             |
| 04/04/2024 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 3.2800    | 1.9200                        | 0.0033    | 0.0019                          | 0             |
| 04/04/2024 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 6246.2600 | 6742.6000                     | 6.2463    | 6.7426                          | 0             |
| 04/04/2024 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 3.5900    | 2.1000                        | 0.0036    | 0.0021                          | 0             |
| 04/04/2024 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 6185.4600 | 6681.6700                     | 6.1855    | 6.6817                          | 0             |
| 04/04/2024 | 2040 On 01-August-24   |        |              | Bond Future | 12.8303   | 12.9267                       | 74.6419   | 74.1332                         | 7,062         |
| 04/04/2024 | 2040 On 01-August-24   | 12.28  | Call         | Bond Future | 832.1600  | 703.1900                      | 0.8322    | 0.7032                          | 680           |
| 04/04/2024 | 2040 On 01-August-24   | 12.28  | Put          | Bond Future | 3842.2900 | 4221.9700                     | 3.8423    | 4.2220                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 901.7800  | 764.9600                      | 0.9018    | 0.7650                          | 0             |
| 04/04/2024 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 3686.7700 | 4058.6000                     | 3.6868    | 4.0586                          | 0             |
| 04/04/2024 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 919.7000  | 780.8800                      | 0.9197    | 0.7809                          | 0             |
| 04/04/2024 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 3648.5600 | 4018.3900                     | 3.6486    | 4.0184                          | 0             |
| 04/04/2024 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 937.9700  | 797.1600                      | 0.9380    | 0.7972                          | 0             |
| 04/04/2024 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 3610.7700 | 3978.6100                     | 3.6108    | 3.9786                          | 0             |
| 04/04/2024 | 2040 On 01-August-24   | 12.88  | Call         | Bond Future | 2239.7300 | 1986.6700                     | 2.2397    | 1.9867                          | 0             |
| 04/04/2024 | 2040 On 01-August-24   | 12.88  | Put          | Bond Future | 1976.6000 | 2232.1900                     | 1.9766    | 2.2322                          | 680           |
| 04/04/2024 | 2040 On 01-August-24   | 12.95  | Call         | Bond Future | 2450.6700 | 2183.6100                     | 2.4507    | 2.1836                          | 7,500         |
| 04/04/2024 | 2040 On 01-August-24   | 12.95  | Put          | Bond Future | 1819.7600 | 2061.3500                     | 1.8198    | 2.0614                          | 0             |
| 04/04/2024 | 2040 On 01-August-24   | 13.48  | Call         | Bond Future | 4280.5800 | 3921.8900                     | 4.2806    | 3.9219                          | 0             |
| 04/04/2024 | 2040 On 01-August-24   | 13.48  | Put          | Bond Future | 955.7200  | 1105.6800                     | 0.9557    | 1.1057                          | 680           |
| 04/04/2024 | 2040 On 07-November-24 |        |              | Bond Future | 12.9754   | 13.0760                       | 76.3935   | 75.8727                         | 8,677         |
| 04/04/2024 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 2491.0700 | 2255.8700                     | 2.4911    | 2.2559                          | 0             |
| 04/04/2024 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 3201.1600 | 3486.7500                     | 3.2012    | 3.4868                          | 0             |
| 04/04/2024 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 2517.7700 | 2281.0100                     | 2.5178    | 2.2810                          | 0             |
| 04/04/2024 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 3175.0500 | 3459.0800                     | 3.1751    | 3.4591                          | 0             |
| 04/04/2024 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 2544.5900 | 2306.2700                     | 2.5446    | 2.3063                          | 0             |
| 04/04/2024 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 3149.1200 | 3431.5900                     | 3.1491    | 3.4316                          | 0             |
| 04/04/2024 | 2040 On 06-February-25 |        |              | Bond Future | 13.1213   | 13.2262                       | 73.5422   | 73.0099                         | 0             |
| 04/04/2024 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 2644.2500 | 2403.6700                     | 2.6443    | 2.4037                          | 0             |
| 04/04/2024 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 3527.3800 | 3819.1700                     | 3.5274    | 3.8192                          | 0             |
| 04/04/2024 | 2040 On 08-May-25      |        |              | Bond Future | 13.2855   | 13.3948                       | 75.1011   | 74.5571                         | 0             |
| 04/04/2024 | 2040 On 08-May-25      | 12.63  | Call         | Bond Future | 1716.5100 | 1536.0700                     | 1.7165    | 1.5361                          | 0             |
| 04/04/2024 | 2040 On 08-May-25      | 12.63  | Put          | Bond Future | 5114.9600 | 5478.4900                     | 5.1150    | 5.4785                          | 0             |
| 04/04/2024 | 2044 On 02-May-24      |        |              | Bond Future | 12.7643   | 12.8670                       | 73.5848   | 73.0327                         | 81,770        |
| 04/04/2024 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 2.0900    | 1.1000                        | 0.0021    | 0.0011                          | 0             |
| 04/04/2024 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future | 6490.1600 | 7041.2800                     | 6.4902    | 7.0413                          | 0             |
| 04/04/2024 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 2.2800    | 1.2000                        | 0.0023    | 0.0012                          | 0             |
| 04/04/2024 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future | 6427.8300 | 6978.8600                     | 6.4278    | 6.9789                          | 0             |
| 04/04/2024 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 2.4800    | 1.3100                        | 0.0025    | 0.0013                          | 0             |
| 04/04/2024 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future | 6365.5900 | 6916.5300                     | 6.3656    | 6.9165                          | 0             |
| 04/04/2024 | 2044 On 02-May-24      | 12.50  | Call         | Bond Future | 434.2200  | 309.1600                      | 0.4342    | 0.3092                          | 0             |
| 04/04/2024 | 2044 On 02-May-24      | 12.50  | Put          | Bond Future | 1889.6800 | 2316.7300                     | 1.8897    | 2.3167                          | 4,200         |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | 2044 On 02-May-24      | 12.75  | Call         | Bond Future | 986.5900  | 754.5100                      | 0.9866    | 0.7545                          | 0             |
| 04/04/2024 | 2044 On 02-May-24      | 12.75  | Put          | Bond Future | 1064.2900 | 1384.3200                     | 1.0643    | 1.3843                          | 10,030        |
| 04/04/2024 | 2044 On 02-May-24      | 13.00  | Call         | Bond Future | 1799.0000 | 1457.2300                     | 1.7990    | 1.4572                          | 0             |
| 04/04/2024 | 2044 On 02-May-24      | 13.00  | Put          | Bond Future | 542.2600  | 752.6000                      | 0.5423    | 0.7526                          | 10,030        |
| 04/04/2024 | 2044 On 01-August-24   |        |              | Bond Future | 12.8939   | 13.0008                       | 70.8163   | 70.2520                         | 43,502        |
| 04/04/2024 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 738.2100  | 608.2500                      | 0.7382    | 0.6083                          | 0             |
| 04/04/2024 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future | 4133.8800 | 4568.1900                     | 4.1339    | 4.5682                          | 0             |
| 04/04/2024 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 753.9400  | 621.9000                      | 0.7539    | 0.6219                          | 0             |
| 04/04/2024 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future | 4092.1400 | 4524.3700                     | 4.0921    | 4.5244                          | 0             |
| 04/04/2024 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 770.0200  | 635.8700                      | 0.7700    | 0.6359                          | 0             |
| 04/04/2024 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future | 4050.8100 | 4480.9300                     | 4.0508    | 4.4809                          | 0             |
| 04/04/2024 | 2044 On 07-November-24 |        |              | Bond Future | 13.0333   | 13.1447                       | 72.4781   | 71.9003                         | 200           |
| 04/04/2024 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future | 2437.6800 | 2176.9100                     | 2.4377    | 2.1769                          | 0             |
| 04/04/2024 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future | 3139.7700 | 3456.7400                     | 3.1398    | 3.4567                          | 0             |
| 04/04/2024 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future | 2464.2800 | 2201.7300                     | 2.4643    | 2.2017                          | 0             |
| 04/04/2024 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future | 3113.3000 | 3428.4900                     | 3.1133    | 3.4285                          | 0             |
| 04/04/2024 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future | 2491.0100 | 2226.6800                     | 2.4910    | 2.2267                          | 0             |
| 04/04/2024 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future | 3087.0300 | 3400.4400                     | 3.0870    | 3.4004                          | 0             |
| 04/04/2024 | 2044 On 06-February-25 |        |              | Bond Future | 13.1731   | 13.2891                       | 69.6669   | 69.0764                         | 0             |
| 04/04/2024 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future | 2946.3100 | 2673.0700                     | 2.9463    | 2.6731                          | 0             |
| 04/04/2024 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future | 3738.4900 | 4055.7600                     | 3.7385    | 4.0558                          | 0             |
| 04/04/2024 | 2044 On 08-May-25      |        |              | Bond Future | 13.3295   | 13.4505                       | 71.1435   | 70.5402                         | 0             |
| 04/04/2024 | 2044 On 08-May-25      | 12.72  | Call         | Bond Future | 2223.4400 | 2002.8200                     | 2.2234    | 2.0028                          | 0             |
| 04/04/2024 | 2044 On 08-May-25      | 12.72  | Put          | Bond Future | 5404.7500 | 5787.4900                     | 5.4048    | 5.7875                          | 0             |
| 04/04/2024 | 2046 On 02-May-24      |        |              | Bond Future | 113.5132  | 113.2524                      | 113.5132  | 113.2524                        | 16,295        |
| 04/04/2024 | 2046 On 01-August-24   |        |              | Bond Future | 116.0290  | 115.7624                      | 116.0290  | 115.7624                        | 0             |
| 04/04/2024 | 2046 On 07-November-24 |        |              | Bond Future | 116.5855  | 116.3122                      | 116.5855  | 116.3122                        | 0             |
| 04/04/2024 | 2046 On 06-February-25 |        |              | Bond Future | 119.1475  | 118.8679                      | 119.1475  | 118.8679                        | 0             |
| 04/04/2024 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future | 5137.5400 | 4857.8900                     | 5.1375    | 4.8579                          | 0             |
| 04/04/2024 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 2046 On 08-May-25      |        |              | Bond Future | 119.4605  | 119.1745                      | 119.4605  | 119.1745                        | 0             |
| 04/04/2024 | 2046 On 08-May-25      | 121.97 | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 2046 On 08-May-25      | 121.97 | Put          | Bond Future | 2509.4600 | 2795.4700                     | 2.5095    | 2.7955                          | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | 2050 On 02-May-24      |        |              | Bond Future        | 114.6900  | 114.6885                      | 114.6900  | 114.6885                        | 14,725        |
| 04/04/2024 | 2050 On 01-August-24   |        |              | Bond Future        | 114.9352  | 114.9337                      | 114.9352  | 114.9337                        | 0             |
| 04/04/2024 | 2050 On 07-November-24 |        |              | Bond Future        | 117.6633  | 117.6613                      | 117.6633  | 117.6613                        | 0             |
| 04/04/2024 | 2050 On 06-February-25 |        |              | Bond Future        | 117.8923  | 117.8900                      | 117.8923  | 117.8900                        | 0             |
| 04/04/2024 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 2292.3000 | 2290.0000                     | 2.2923    | 2.2900                          | 0             |
| 04/04/2024 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 2050 On 08-May-25      |        |              | Bond Future        | 120.4249  | 120.4222                      | 120.4249  | 120.4222                        | 0             |
| 04/04/2024 | 2050 On 08-May-25      | 121.16 | Call         | Bond Future        | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 2050 On 08-May-25      | 121.16 | Put          | Bond Future        | 735.1400  | 737.8500                      | 0.7351    | 0.7379                          | 0             |
| 04/04/2024 | 8607 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 8608 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | 8657 On 21-December-26 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | AL37 On 02-May-24      |        |              | Index Future       | 938.7850  | 934.8670                      | 938.7850  | 934.8670                        | 0             |
| 04/04/2024 | AL37 On 01-August-24   |        |              | Index Future       | 959.3600  | 955.3560                      | 959.3600  | 955.3560                        | 0             |
| 04/04/2024 | AL37 On 07-November-24 |        |              | Index Future       | 981.8940  | 977.7930                      | 981.8940  | 977.7930                        | 0             |
| 04/04/2024 | AL37 On 06-February-25 |        |              | Index Future       | 1003.2600 | 999.0680                      | 1003.2600 | 999.0680                        | 0             |
| 04/04/2024 | AL37 On 08-May-25      |        |              | Index Future       | 1024.6250 | 1020.3390                     | 1024.6250 | 1,020.3390                      | 0             |
| 04/04/2024 | AL7T On 02-May-24      |        |              | Index Future       | 1083.3840 | 1077.1840                     | 1083.3840 | 1,077.1840                      | 0             |
| 04/04/2024 | AL7T On 01-August-24   |        |              | Index Future       | 1107.1280 | 1100.7920                     | 1107.1280 | 1,100.7920                      | 0             |
| 04/04/2024 | AL7T On 07-November-24 |        |              | Index Future       | 1133.1330 | 1126.6440                     | 1133.1330 | 1,126.6440                      | 0             |
| 04/04/2024 | AL7T On 06-February-25 |        |              | Index Future       | 1157.7910 | 1151.1570                     | 1157.7910 | 1,151.1570                      | 0             |
| 04/04/2024 | AL7T On 08-May-25      |        |              | Index Future       | 1182.4460 | 1175.6670                     | 1182.4460 | 1,175.6670                      | 0             |
| 04/04/2024 | ALBI On 02-May-24      |        |              | Index Future       | 943.0690  | 938.1980                      | 943.0690  | 938.1980                        | 91            |
| 04/04/2024 | ALBI On 01-August-24   |        |              | Index Future       | 963.7390  | 958.7600                      | 963.7390  | 958.7600                        | 0             |
| 04/04/2024 | ALBI On 07-November-24 |        |              | Index Future       | 986.3750  | 981.2770                      | 986.3750  | 981.2770                        | 0             |
| 04/04/2024 | ALBI On 06-February-25 |        |              | Index Future       | 1007.8390 | 1002.6280                     | 1007.8390 | 1,002.6280                      | 0             |
| 04/04/2024 | ALBI On 08-May-25      |        |              | Index Future       | 1029.3010 | 1023.9750                     | 1029.3010 | 1,023.9750                      | 0             |
| 04/04/2024 | C002 On 31-March-32    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C007 On 31-January-37  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C025 On 31-January-25  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | C030 On 31-January-30   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C035 On 28-February-35  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C038 On 31-January-38   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C040 On 06-October-15   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 04/04/2024 | C040 On 31-January-40   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C044 On 31-January-44   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C048 On 28-February-48  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C050 On 31-December-50  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C186 On 21-December-26  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C202 On 07-December-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C209 On 31-March-36     |        |              | Price Contribution | 6.2500    | 6.2500                        | 93.7500   | 93.7500                         | 0             |
| 04/04/2024 | C210 On 31-March-28     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C213 On 28-February-31  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C214 On 28-February-41  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C253 On 31-March-53     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C219 On 31-March-29     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C303 On 14-August-15    |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 100.0000                        | 0             |
| 04/04/2024 | C303 On 28-February-33  |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C333 On 15-September-33 |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C431 On 31-January-31   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C442 On 25-April-42     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | C446 On 31-March-46     |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | CI43 On 31-January-43   |        |              | Price Contribution | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | CI58 On 31-January-58   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | CS26 On 02-April-26     |        |              | Price Contribution | 100.0000    | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | CS33 On 15-September-33 |        |              | Price Contribution | 100.0000    | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | ES33 On 02-May-24       |        |              | Bond Future        | 12.8774     | 12.9804                       | 72.2895   | 71.8522                         | 0             |
| 04/04/2024 | ES33 On 01-August-24    |        |              | Bond Future        | 13.0356     | 13.1433                       | 73.8916   | 73.4446                         | 0             |
| 04/04/2024 | ES33 On 07-November-24  |        |              | Bond Future        | 13.2249     | 13.3380                       | 71.8424   | 71.3846                         | 0             |
| 04/04/2024 | ES33 On 06-February-25  |        |              | Bond Future        | 13.4184     | 13.5369                       | 73.4200   | 72.9519                         | 0             |
| 04/04/2024 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | ES33 On 06-February-25  | 13.34  | Put          | Bond Future        | 311.5600    | 779.6500                      | 0.3116    | 0.7797                          | 0             |
| 04/04/2024 | ES33 On 08-May-25       |        |              | Bond Future        | 13.6263     | 13.7507                       | 71.1916   | 70.7132                         | 0             |
| 04/04/2024 | ES33 On 08-May-25       | 12.73  | Call         | Bond Future        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | ES33 On 08-May-25       | 12.73  | Put          | Bond Future        | 3580.4100   | 4058.8400                     | 3.5804    | 4.0588                          | 0             |
| 04/04/2024 | ES42 On 02-May-24       |        |              | Bond Future        | 13.1834     | 13.2761                       | 68.3292   | 67.8679                         | 0             |
| 04/04/2024 | ES42 On 01-August-24    |        |              | Bond Future        | 13.3224     | 13.4189                       | 69.8436   | 69.3719                         | 0             |
| 04/04/2024 | ES42 On 07-November-24  |        |              | Bond Future        | 13.4850     | 13.5859                       | 67.2328   | 66.7497                         | 0             |
| 04/04/2024 | ES42 On 06-February-25  |        |              | Bond Future        | 13.6431     | 13.7483                       | 68.7081   | 68.2142                         | 0             |
| 04/04/2024 | ES42 On 06-February-25  | 13.71  | Call         | Bond Future        | 314.6400    | 0.0000                        | 0.3146    | 0.0000                          | 0             |
| 04/04/2024 | ES42 On 06-February-25  | 13.71  | Put          | Bond Future        | 0.0000      | 179.2700                      | 0.0000    | 0.1793                          | 0             |
| 04/04/2024 | ES42 On 08-May-25       |        |              | Bond Future        | 13.8186     | 13.9285                       | 65.9132   | 65.4084                         | 0             |
| 04/04/2024 | ES42 On 08-May-25       | 13.25  | Call         | Bond Future        | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | ES42 On 08-May-25       | 13.25  | Put          | Bond Future        | 2717.6700   | 3222.4600                     | 2.7177    | 3.2225                          | 0             |
| 04/04/2024 | GOVI On 02-May-24       |        |              | GOVI               | 929.0660    | 924.2660                      | 929.0660  | 924.2660                        | 730           |
| 04/04/2024 | GOVI On 02-May-24       | 950.97 | Call         | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | GOVI On 02-May-24       | 950.97 | Put          | GOVI               | 219040.0000 | 267040.0000                   | 21.9040   | 26.7040                         | 0             |
| 04/04/2024 | GOVI On 02-May-24       | 950.98 | Call         | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | GOVI On 02-May-24       | 950.98 | Put          | GOVI               | 219140.0000 | 267140.0000                   | 21.9140   | 26.7140                         | 0             |
| 04/04/2024 | GOVI On 02-May-24       | 950.99 | Call         | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | GOVI On 02-May-24       | 950.99 | Put          | GOVI               | 219240.0000 | 267240.0000                   | 21.9240   | 26.7240                         | 0             |
| 04/04/2024 | GOVI On 01-August-24    |        |              | GOVI               | 949.4280    | 944.5230                      | 949.4280  | 944.5230                        | 0             |
| 04/04/2024 | GOVI On 01-August-24    | 943.37 | Call         | GOVI               | 60580.0000  | 11530.0000                    | 6.0580    | 1.1530                          | 0             |
| 04/04/2024 | GOVI On 01-August-24    | 943.37 | Put          | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | GOVI On 01-August-24    | 943.38 | Call         | GOVI               | 60480.0000  | 11430.0000                    | 6.0480    | 1.1430                          | 0             |
| 04/04/2024 | GOVI On 01-August-24    | 943.38 | 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 |
|------------|-------------------------|----------|--------------|--------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | GOVI On 01-August-24    | 943.39   | Call         | GOVI               | 60380.0000  | 11330.0000                    | 6.0380    | 1.1330                          | 0             |
| 04/04/2024 | GOVI On 01-August-24    | 943.39   | Put          | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | GOVI On 07-November-24  |          |              | GOVI               | 971.7290    | 966.7050                      | 971.7290  | 966.7050                        | 0             |
| 04/04/2024 | GOVI On 07-November-24  | 948.78   | Call         | GOVI               | 229490.0000 | 179250.0000                   | 22.9490   | 17.9250                         | 0             |
| 04/04/2024 | GOVI On 07-November-24  | 948.78   | Put          | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | GOVI On 07-November-24  | 948.79   | Call         | GOVI               | 229390.0000 | 179150.0000                   | 22.9390   | 17.9150                         | 0             |
| 04/04/2024 | GOVI On 07-November-24  | 948.79   | Put          | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | GOVI On 07-November-24  | 948.80   | Call         | GOVI               | 229290.0000 | 179050.0000                   | 22.9290   | 17.9050                         | 0             |
| 04/04/2024 | GOVI On 07-November-24  | 948.80   | Put          | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | GOVI On 06-February-25  |          |              | GOVI               | 992.8740    | 987.7380                      | 992.8740  | 987.7380                        | 0             |
| 04/04/2024 | GOVI On 06-February-25  | 972.00   | Call         | GOVI               | 208740.0000 | 157380.0000                   | 20.8740   | 15.7380                         | 0             |
| 04/04/2024 | GOVI On 06-February-25  | 972.00   | Put          | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | GOVI On 08-May-25       |          |              | GOVI               | 1014.0170   | 1008.7690                     | 1014.0170 | 1,008.7690                      | 0             |
| 04/04/2024 | GOVI On 08-May-25       | 1,022.00 | Call         | GOVI               | 0.0000      | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | GOVI On 08-May-25       | 1,022.00 | Put          | GOVI               | 79830.0000  | 132310.0000                   | 7.9830    | 13.2310                         | 0             |
| 04/04/2024 | GVIX On 01-January-29   |          |              | LIVE INDEX         | 110.0000    | 110.0000                      | 110.0000  | 110.0000                        | 0             |
| 04/04/2024 | IGOV On 02-May-24       |          |              | Index Future       | 346.7660    | 346.7770                      | 346.7660  | 346.7770                        | 593           |
| 04/04/2024 | IGOV On 01-August-24    |          |              | Index Future       | 354.4510    | 354.4620                      | 354.4510  | 354.4620                        | 0             |
| 04/04/2024 | IGOV On 07-November-24  |          |              | Index Future       | 362.8660    | 362.8770                      | 362.8660  | 362.8770                        | 0             |
| 04/04/2024 | IGOV On 06-February-25  |          |              | Index Future       | 370.8440    | 370.8530                      | 370.8440  | 370.8530                        | 0             |
| 04/04/2024 | IGOV On 08-May-25       |          |              | Index Future       | 378.8210    | 378.8290                      | 378.8210  | 378.8290                        | 0             |
| 04/04/2024 | IS10 On 17-December-25  |          |              | Interest Rate Swap | 80.2800     | 80.2800                       | 80.2800   | 80.2800                         | 0             |
| 04/04/2024 | IS10 On 16-March-26     |          |              | Interest Rate Swap | 76.8200     | 76.8200                       | 76.8200   | 76.8200                         | 0             |
| 04/04/2024 | IS10 On 15-June-26      |          |              | Interest Rate Swap | 75.2400     | 75.2400                       | 75.2400   | 75.2400                         | 0             |
| 04/04/2024 | IS10 On 21-September-26 |          |              | Interest Rate Swap | 77.2700     | 77.2700                       | 77.2700   | 77.2700                         | 0             |
| 04/04/2024 | IS10 On 21-December-26  |          |              | Interest Rate Swap | 81.3000     | 81.3000                       | 81.3000   | 81.3000                         | 0             |
| 04/04/2024 | IS10 On 15-March-27     |          |              | Interest Rate Swap | 79.8000     | 79.8000                       | 79.8000   | 79.8000                         | 0             |
| 04/04/2024 | IS10 On 21-June-27      |          |              | Interest Rate Swap | 81.8600     | 81.8600                       | 81.8600   | 81.8600                         | 0             |
| 04/04/2024 | IS10 On 20-September-27 |          |              | Interest Rate Swap | 87.6100     | 87.6100                       | 87.6100   | 87.6100                         | 0             |
| 04/04/2024 | IS10 On 20-December-27  |          |              | Interest Rate Swap | 87.9400     | 87.9400                       | 87.9400   | 87.9400                         | 0             |
| 04/04/2024 | IS10 On 22-March-28     |          |              | Interest Rate Swap | 80.8900     | 80.8900                       | 80.8900   | 80.8900                         | 0             |
| 04/04/2024 | IS10 On 20-June-28      |          |              | Interest Rate Swap | 88.6800     | 88.6800                       | 88.6800   | 88.6800                         | 0             |
| 04/04/2024 | IS10 On 19-September-28 |          |              | Interest Rate Swap | 92.0200     | 92.0200                       | 92.0200   | 92.0200                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.6830    | 8.6830                        | 8.6830    | 8.6830                          | 0             |
| 04/04/2024 | JBAF On 17-April-24     |        |              | Jibar Tradeable Future | 8.3480    | 8.3500                        | 91.6520   | 91.6500                         | 0             |
| 04/04/2024 | JBAF On 15-May-24       |        |              | Jibar Tradeable Future | 8.3400    | 8.3400                        | 91.6600   | 91.6600                         | 0             |
| 04/04/2024 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.3570    | 8.3500                        | 91.6430   | 91.6500                         | 0             |
| 04/04/2024 | JBAF On 17-July-24      |        |              | Jibar Tradeable Future | 8.3500    | 8.3500                        | 91.6500   | 91.6500                         | 0             |
| 04/04/2024 | JBAF On 21-August-24    |        |              | Jibar Tradeable Future | 8.3600    | 8.3500                        | 91.6400   | 91.6500                         | 0             |
| 04/04/2024 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 8.3080    | 8.2900                        | 91.6920   | 91.7100                         | 0             |
| 04/04/2024 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 8.2100    | 8.1900                        | 91.7900   | 91.8100                         | 0             |
| 04/04/2024 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 8.1000    | 8.0800                        | 91.9000   | 91.9200                         | 0             |
| 04/04/2024 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.0480    | 8.0000                        | 91.9520   | 92.0000                         | 0             |
| 04/04/2024 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 8.0300    | 7.9900                        | 91.9700   | 92.0100                         | 0             |
| 04/04/2024 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 8.1000    | 8.0600                        | 91.9000   | 91.9400                         | 0             |
| 04/04/2024 | JBAF On 18-March-26     |        |              | Jibar Tradeable Future | 8.1000    | 8.0600                        | 91.9000   | 91.9400                         | 0             |
| 04/04/2024 | R035 On 02-May-24       |        |              | Bond Future            | 12.0762   | 12.1738                       | 82.5759   | 82.0770                         | 161,642       |
| 04/04/2024 | R035 On 02-May-24       | 11.19  | Call         | Bond Future            | 15.8300   | 9.5200                        | 0.0158    | 0.0095                          | 0             |
| 04/04/2024 | R035 On 02-May-24       | 11.19  | Put          | Bond Future            | 4752.3600 | 5244.8800                     | 4.7524    | 5.2449                          | 0             |
| 04/04/2024 | R035 On 02-May-24       | 11.20  | Call         | Bond Future            | 17.0000   | 10.2700                       | 0.0170    | 0.0103                          | 0             |
| 04/04/2024 | R035 On 02-May-24       | 11.20  | Put          | Bond Future            | 4697.9600 | 5190.0600                     | 4.6980    | 5.1901                          | 0             |
| 04/04/2024 | R035 On 02-May-24       | 11.21  | Call         | Bond Future            | 18.2400   | 11.0500                       | 0.0182    | 0.0111                          | 0             |
| 04/04/2024 | R035 On 02-May-24       | 11.21  | Put          | Bond Future            | 4643.6900 | 5135.3300                     | 4.6437    | 5.1353                          | 0             |
| 04/04/2024 | R035 On 01-August-24    |        |              | Bond Future            | 12.1960   | 12.2976                       | 84.3856   | 83.8759                         | 0             |
| 04/04/2024 | R035 On 01-August-24    | 11.79  | Call         | Bond Future            | 1035.8500 | 878.8500                      | 1.0359    | 0.8789                          | 0             |
| 04/04/2024 | R035 On 01-August-24    | 11.79  | Put          | Bond Future            | 3117.2500 | 3470.0000                     | 3.1173    | 3.4700                          | 0             |
| 04/04/2024 | R035 On 01-August-24    | 11.80  | Call         | Bond Future            | 1055.1700 | 896.1000                      | 1.0552    | 0.8961                          | 0             |
| 04/04/2024 | R035 On 01-August-24    | 11.80  | Put          | Bond Future            | 3084.4100 | 3435.0900                     | 3.0844    | 3.4351                          | 0             |
| 04/04/2024 | R035 On 01-August-24    | 11.81  | Call         | Bond Future            | 1074.5300 | 913.4000                      | 1.0745    | 0.9134                          | 0             |
| 04/04/2024 | R035 On 01-August-24    | 11.81  | Put          | Bond Future            | 3051.6500 | 3400.2700                     | 3.0517    | 3.4003                          | 0             |
| 04/04/2024 | R035 On 07-November-24  |        |              | Bond Future            | 12.3418   | 12.4482                       | 81.8513   | 81.3294                         | 14,838        |
| 04/04/2024 | R035 On 07-November-24  | 12.17  | Call         | Bond Future            | 2250.0600 | 2021.4200                     | 2.2501    | 2.0214                          | 0             |
| 04/04/2024 | R035 On 07-November-24  | 12.17  | Put          | Bond Future            | 3102.2400 | 3395.5800                     | 3.1022    | 3.3956                          | 0             |
| 04/04/2024 | R035 On 07-November-24  | 12.18  | Call         | Bond Future            | 2275.0400 | 2044.8100                     | 2.2750    | 2.0448                          | 0             |
| 04/04/2024 | R035 On 07-November-24  | 12.18  | Put          | Bond Future            | 3077.2600 | 3369.0100                     | 3.0773    | 3.3690                          | 0             |
| 04/04/2024 | R035 On 07-November-24  | 12.19  | Call         | Bond Future            | 2299.8900 | 2068.0900                     | 2.2999    | 2.0681                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | R035 On 07-November-24 | 12.19  | Put          | Bond Future | 3052.1900 | 3342.3700                     | 3.0522    | 3.3424                          | 0             |
| 04/04/2024 | R035 On 06-February-25 |        |              | Bond Future | 12.4908   | 12.6021                       | 83.6306   | 83.0970                         | 0             |
| 04/04/2024 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 2783.3700 | 2530.6500                     | 2.7834    | 2.5307                          | 0             |
| 04/04/2024 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 3173.8500 | 3454.7200                     | 3.1739    | 3.4547                          | 0             |
| 04/04/2024 | R035 On 08-May-25      |        |              | Bond Future | 12.6480   | 12.7643                       | 80.8904   | 80.3451                         | 0             |
| 04/04/2024 | R035 On 08-May-25      | 11.78  | Call         | Bond Future | 1391.0000 | 1234.2000                     | 1.3910    | 1.2342                          | 0             |
| 04/04/2024 | R035 On 08-May-25      | 11.78  | Put          | Bond Future | 5627.7500 | 6016.2300                     | 5.6278    | 6.0162                          | 0             |
| 04/04/2024 | R053 On 02-May-24      |        |              | Bond Future | 12.6512   | 12.7436                       | 93.2694   | 92.6157                         | 5,189         |
| 04/04/2024 | R053 On 02-May-24      | 13.02  | Call         | Bond Future | 3057.5500 | 2595.9200                     | 3.0576    | 2.5959                          | 0             |
| 04/04/2024 | R053 On 02-May-24      | 13.02  | Put          | Bond Future | 499.5300  | 691.5500                      | 0.4995    | 0.6916                          | 0             |
| 04/04/2024 | R053 On 02-May-24      | 13.03  | Call         | Bond Future | 3110.3700 | 2644.7100                     | 3.1104    | 2.6447                          | 0             |
| 04/04/2024 | R053 On 02-May-24      | 13.03  | Put          | Bond Future | 484.8300  | 672.8200                      | 0.4848    | 0.6728                          | 0             |
| 04/04/2024 | R053 On 02-May-24      | 13.04  | Call         | Bond Future | 3163.4000 | 2693.7500                     | 3.1634    | 2.6938                          | 0             |
| 04/04/2024 | R053 On 02-May-24      | 13.04  | Put          | Bond Future | 470.4400  | 654.4400                      | 0.4704    | 0.6544                          | 0             |
| 04/04/2024 | R053 On 01-August-24   |        |              | Bond Future | 12.7709   | 12.8670                       | 95.3135   | 94.6456                         | 0             |
| 04/04/2024 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 4311.8700 | 3903.9600                     | 4.3119    | 3.9040                          | 0             |
| 04/04/2024 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 1862.5200 | 2122.5400                     | 1.8625    | 2.1225                          | 0             |
| 04/04/2024 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 4356.5600 | 3946.4100                     | 4.3566    | 3.9464                          | 0             |
| 04/04/2024 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 1840.7500 | 2098.5300                     | 1.8408    | 2.0985                          | 0             |
| 04/04/2024 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 4401.3900 | 3989.0100                     | 4.4014    | 3.9890                          | 0             |
| 04/04/2024 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 1819.2200 | 2074.7700                     | 1.8192    | 2.0748                          | 0             |
| 04/04/2024 | R053 On 07-November-24 |        |              | Bond Future | 12.9091   | 13.0096                       | 91.6790   | 90.9950                         | 0             |
| 04/04/2024 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 3404.0600 | 3089.9600                     | 3.4041    | 3.0900                          | 0             |
| 04/04/2024 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 4227.3500 | 4597.1900                     | 4.2274    | 4.5972                          | 0             |
| 04/04/2024 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 3439.6800 | 3123.5600                     | 3.4397    | 3.1236                          | 0             |
| 04/04/2024 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 4193.3200 | 4561.1400                     | 4.1933    | 4.5611                          | 0             |
| 04/04/2024 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 3475.4500 | 3157.3200                     | 3.4755    | 3.1573                          | 0             |
| 04/04/2024 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 4159.5300 | 4525.3400                     | 4.1595    | 4.5253                          | 0             |
| 04/04/2024 | R053 On 06-February-25 |        |              | Bond Future | 13.0448   | 13.1495                       | 93.6710   | 92.9719                         | 0             |
| 04/04/2024 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 4084.0800 | 3751.7600                     | 4.0841    | 3.7518                          | 0             |
| 04/04/2024 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 4793.3600 | 5160.1700                     | 4.7934    | 5.1602                          | 0             |
| 04/04/2024 | R053 On 08-May-25      |        |              | Bond Future | 13.1926   | 13.3020                       | 89.7875   | 89.0731                         | 0             |
| 04/04/2024 | R053 On 08-May-25      | 12.64  | Call         | Bond Future | 3143.8700 | 2870.6600                     | 3.1439    | 2.8707                          | 0             |
| 04/04/2024 | R053 On 08-May-25      | 12.64  | Put          | Bond Future | 6923.6000 | 7364.7600                     | 6.9236    | 7.3648                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | R186 On 02-May-24      |        |              | Bond Future | 9.1512    | 9.2344                        | 107.0204  | 106.8265                        | 89,056        |
| 04/04/2024 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 2754.8700 | 2948.7800                     | 2.7549    | 2.9488                          | 0             |
| 04/04/2024 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 2730.7500 | 2924.6600                     | 2.7308    | 2.9247                          | 0             |
| 04/04/2024 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 2706.6300 | 2900.5400                     | 2.7066    | 2.9005                          | 0             |
| 04/04/2024 | R186 On 02-May-24      | 9.73   | Call         | Bond Future | 1387.4800 | 1219.9400                     | 1.3875    | 1.2199                          | 2,030         |
| 04/04/2024 | R186 On 02-May-24      | 9.73   | Put          | Bond Future | 48.4200   | 74.7900                       | 0.0484    | 0.0748                          | 0             |
| 04/04/2024 | R186 On 02-May-24      | 10.40  | Call         | Bond Future | 2865.5000 | 2674.6200                     | 2.8655    | 2.6746                          | 0             |
| 04/04/2024 | R186 On 02-May-24      | 10.40  | Put          | Bond Future | 3.8400    | 6.8700                        | 0.0038    | 0.0069                          | 2,030         |
| 04/04/2024 | R186 On 01-August-24   |        |              | Bond Future | 9.1798    | 9.2730                        | 104.0578  | 103.8596                        | 0             |
| 04/04/2024 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 243.5500  | 198.7700                      | 0.2436    | 0.1988                          | 0             |
| 04/04/2024 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 1315.2400 | 1468.6700                     | 1.3152    | 1.4687                          | 0             |
| 04/04/2024 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 249.9600  | 204.3000                      | 0.2500    | 0.2043                          | 0             |
| 04/04/2024 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 1300.0700 | 1452.6200                     | 1.3001    | 1.4526                          | 0             |
| 04/04/2024 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 256.4800  | 209.9400                      | 0.2565    | 0.2099                          | 0             |
| 04/04/2024 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 1285.0100 | 1436.6800                     | 1.2850    | 1.4367                          | 0             |
| 04/04/2024 | R186 On 07-November-24 |        |              | Bond Future | 9.2260    | 9.3327                        | 106.5008  | 106.2976                        | 35,645        |
| 04/04/2024 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 789.4900  | 699.5100                      | 0.7895    | 0.6995                          | 0             |
| 04/04/2024 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 972.7100  | 1085.9200                     | 0.9727    | 1.0859                          | 0             |
| 04/04/2024 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 800.6500  | 709.9600                      | 0.8007    | 0.7100                          | 0             |
| 04/04/2024 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 964.7600  | 1077.2600                     | 0.9648    | 1.0773                          | 0             |
| 04/04/2024 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 811.8800  | 720.4700                      | 0.8119    | 0.7205                          | 0             |
| 04/04/2024 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 956.8900  | 1068.6700                     | 0.9569    | 1.0687                          | 0             |
| 04/04/2024 | R186 On 06-February-25 |        |              | Bond Future | 9.2883    | 9.4111                        | 103.5000  | 103.2921                        | 0             |
| 04/04/2024 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 733.3400  | 648.9500                      | 0.7333    | 0.6490                          | 0             |
| 04/04/2024 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 1172.4300 | 1295.9600                     | 1.1724    | 1.2960                          | 0             |
| 04/04/2024 | R186 On 08-May-25      |        |              | Bond Future | 9.4091    | 9.5533                        | 105.6973  | 105.4845                        | 0             |
| 04/04/2024 | R186 On 08-May-25      | 8.47   | Call         | Bond Future | 357.5100  | 304.6700                      | 0.3575    | 0.3047                          | 0             |
| 04/04/2024 | R186 On 08-May-25      | 8.47   | Put          | Bond Future | 1758.2700 | 1918.2100                     | 1.7583    | 1.9182                          | 0             |
| 04/04/2024 | R202 On 02-May-24      |        |              | Bond Future | 258.9087  | 259.5193                      | 258.9087  | 259.5193                        | 4,848         |
| 04/04/2024 | R202 On 01-August-24   |        |              | Bond Future | 259.5691  | 260.1932                      | 259.5691  | 260.1932                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | R202 On 07-November-24 |        |              | Bond Future | 265.7309  | 266.3688                      | 265.7309  | 266.3688                        | 0             |
| 04/04/2024 | R202 On 06-February-25 |        |              | Bond Future | 266.3581  | 267.0095                      | 266.3581  | 267.0095                        | 0             |
| 04/04/2024 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 0.0000    | 219.5000                      | 0.0000    | 0.2195                          | 0             |
| 04/04/2024 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 431.8600  | 0.0000                        | 0.4319    | 0.0000                          | 0             |
| 04/04/2024 | R202 On 08-May-25      |        |              | Bond Future | 272.0813  | 272.7457                      | 272.0813  | 272.7457                        | 0             |
| 04/04/2024 | R202 On 08-May-25      | 272.31 | Call         | Bond Future | 0.0000    | 435.6800                      | 0.0000    | 0.4357                          | 0             |
| 04/04/2024 | R202 On 08-May-25      | 272.31 | Put          | Bond Future | 228.7400  | 0.0000                        | 0.2287    | 0.0000                          | 0             |
| 04/04/2024 | R209 On 02-May-24      |        |              | Bond Future | 12.1641   | 12.2665                       | 63.9262   | 63.4651                         | 13,217        |
| 04/04/2024 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 6.1600    | 3.4500                        | 0.0062    | 0.0035                          | 0             |
| 04/04/2024 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 4736.1300 | 5194.5800                     | 4.7361    | 5.1946                          | 0             |
| 04/04/2024 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 6.6700    | 3.7500                        | 0.0067    | 0.0038                          | 0             |
| 04/04/2024 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 4686.6800 | 5144.9200                     | 4.6867    | 5.1449                          | 0             |
| 04/04/2024 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 7.2100    | 4.0700                        | 0.0072    | 0.0041                          | 0             |
| 04/04/2024 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 4637.3200 | 5095.3400                     | 4.6373    | 5.0953                          | 0             |
| 04/04/2024 | R209 On 01-August-24   |        |              | Bond Future | 12.2765   | 12.3827                       | 65.3273   | 64.8560                         | 1,690         |
| 04/04/2024 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 775.4900  | 646.6700                      | 0.7755    | 0.6467                          | 0             |
| 04/04/2024 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 3043.3200 | 3385.7500                     | 3.0433    | 3.3858                          | 0             |
| 04/04/2024 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 790.8000  | 660.1300                      | 0.7908    | 0.6601                          | 0             |
| 04/04/2024 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 3011.8600 | 3352.4400                     | 3.0119    | 3.3524                          | 0             |
| 04/04/2024 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 806.4300  | 673.8900                      | 0.8064    | 0.6739                          | 0             |
| 04/04/2024 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 2980.7600 | 3319.4700                     | 2.9808    | 3.3195                          | 0             |
| 04/04/2024 | R209 On 07-November-24 |        |              | Bond Future | 12.4073   | 12.5180                       | 63.7040   | 63.2215                         | 5,237         |
| 04/04/2024 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 1941.1500 | 1732.6000                     | 1.9412    | 1.7326                          | 0             |
| 04/04/2024 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 2813.7400 | 3087.7500                     | 2.8137    | 3.0878                          | 0             |
| 04/04/2024 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 1962.8300 | 1752.8100                     | 1.9628    | 1.7528                          | 0             |
| 04/04/2024 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 2790.7900 | 3063.3300                     | 2.7908    | 3.0633                          | 0             |
| 04/04/2024 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 1984.8200 | 1773.3300                     | 1.9848    | 1.7733                          | 0             |
| 04/04/2024 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 2768.2000 | 3039.2700                     | 2.7682    | 3.0393                          | 0             |
| 04/04/2024 | R209 On 06-February-25 |        |              | Bond Future | 12.5369   | 12.6520                       | 65.0887   | 64.5955                         | 0             |
| 04/04/2024 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 2436.4000 | 2203.8400                     | 2.4364    | 2.2038                          | 0             |
| 04/04/2024 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 2855.6300 | 3116.3100                     | 2.8556    | 3.1163                          | 0             |
| 04/04/2024 | R209 On 08-May-25      |        |              | Bond Future | 12.6797   | 12.7995                       | 63.3144   | 62.8104                         | 0             |
| 04/04/2024 | R209 On 08-May-25      | 11.89  | Call         | Bond Future | 1365.8300 | 1210.5700                     | 1.3658    | 1.2106                          | 0             |
| 04/04/2024 | R209 On 08-May-25      | 11.89  | Put          | Bond Future | 4831.2200 | 5179.9400                     | 4.8312    | 5.1799                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | R210 On 02-May-24      |        |              | Bond Future | 233.4479  | 233.4058                      | 233.4479  | 233.4058                        | 198           |
| 04/04/2024 | R210 On 01-August-24   |        |              | Bond Future | 238.6218  | 238.5786                      | 238.6218  | 238.5786                        | 300           |
| 04/04/2024 | R210 On 07-November-24 |        |              | Bond Future | 240.9549  | 240.9100                      | 240.9549  | 240.9100                        | 0             |
| 04/04/2024 | R210 On 06-February-25 |        |              | Bond Future | 246.2505  | 246.2040                      | 246.2505  | 246.2040                        | 0             |
| 04/04/2024 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 6640.5000 | 6593.9500                     | 6.6405    | 6.5940                          | 0             |
| 04/04/2024 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | R210 On 08-May-25      |        |              | Bond Future | 248.1367  | 248.0883                      | 248.1367  | 248.0883                        | 0             |
| 04/04/2024 | R210 On 08-May-25      | 248.03 | Call         | Bond Future | 106.6700  | 58.2900                       | 0.1067    | 0.0583                          | 0             |
| 04/04/2024 | R210 On 08-May-25      | 248.03 | Put          | Bond Future | 0.0000    | 0.0000                        | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | R213 On 02-May-24      |        |              | Bond Future | 10.9642   | 11.0566                       | 82.5989   | 82.2173                         | 25,660        |
| 04/04/2024 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 20.1300   | 11.7100                       | 0.0201    | 0.0117                          | 0             |
| 04/04/2024 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 2915.2600 | 3288.3500                     | 2.9153    | 3.2884                          | 0             |
| 04/04/2024 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 22.0900   | 12.9400                       | 0.0221    | 0.0129                          | 0             |
| 04/04/2024 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 2873.9900 | 3246.3500                     | 2.8740    | 3.2464                          | 0             |
| 04/04/2024 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 24.2100   | 14.2900                       | 0.0242    | 0.0143                          | 0             |
| 04/04/2024 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 2832.9000 | 3204.4900                     | 2.8329    | 3.2045                          | 0             |
| 04/04/2024 | R213 On 01-August-24   |        |              | Bond Future | 11.0600   | 11.1571                       | 84.4092   | 84.0192                         | 0             |
| 04/04/2024 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 1170.3200 | 1018.1200                     | 1.1703    | 1.0181                          | 0             |
| 04/04/2024 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 1980.7900 | 2218.5200                     | 1.9808    | 2.2185                          | 0             |
| 04/04/2024 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 1188.9400 | 1035.1200                     | 1.1889    | 1.0351                          | 0             |
| 04/04/2024 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 1958.6400 | 2194.7500                     | 1.9586    | 2.1948                          | 0             |
| 04/04/2024 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 1207.5200 | 1052.0900                     | 1.2075    | 1.0521                          | 0             |
| 04/04/2024 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 1936.4800 | 2170.9800                     | 1.9365    | 2.1710                          | 0             |
| 04/04/2024 | R213 On 07-November-24 |        |              | Bond Future | 11.1837   | 11.2864                       | 82.8296   | 82.4303                         | 10,002        |
| 04/04/2024 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 2155.7800 | 1958.7900                     | 2.1558    | 1.9588                          | 0             |
| 04/04/2024 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 2053.3700 | 2255.7100                     | 2.0534    | 2.2557                          | 0             |
| 04/04/2024 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 2177.4100 | 1979.2500                     | 2.1774    | 1.9793                          | 0             |
| 04/04/2024 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 2036.0400 | 2237.2100                     | 2.0360    | 2.2372                          | 0             |
| 04/04/2024 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 2198.8800 | 1999.5500                     | 2.1989    | 1.9996                          | 0             |
| 04/04/2024 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 2018.5800 | 2218.5800                     | 2.0186    | 2.2186                          | 0             |
| 04/04/2024 | R213 On 06-February-25 |        |              | Bond Future | 11.3145   | 11.4229                       | 84.6305   | 84.2223                         | 0             |
| 04/04/2024 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 2488.6100 | 2284.4400                     | 2.4886    | 2.2844                          | 0             |
| 04/04/2024 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 2354.6800 | 2558.7500                     | 2.3547    | 2.5588                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | R213 On 08-May-25      |        |              | Bond Future | 11.4582   | 11.5727                       | 82.8668   | 82.4495                         | 0             |
| 04/04/2024 | R213 On 08-May-25      | 10.52  | Call         | Bond Future | 1018.0700 | 904.9100                      | 1.0181    | 0.9049                          | 0             |
| 04/04/2024 | R213 On 08-May-25      | 10.52  | Put          | Bond Future | 4541.0900 | 4845.1700                     | 4.5411    | 4.8452                          | 0             |
| 04/04/2024 | R214 On 02-May-24      |        |              | Bond Future | 12.4929   | 12.5851                       | 59.4719   | 59.0490                         | 22,240        |
| 04/04/2024 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 3.8800    | 2.2800                        | 0.0039    | 0.0023                          | 0             |
| 04/04/2024 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 5088.3900 | 5509.6700                     | 5.0884    | 5.5097                          | 0             |
| 04/04/2024 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 4.2300    | 2.4900                        | 0.0042    | 0.0025                          | 0             |
| 04/04/2024 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 5036.3000 | 5457.4400                     | 5.0363    | 5.4574                          | 0             |
| 04/04/2024 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 4.6100    | 2.7300                        | 0.0046    | 0.0027                          | 0             |
| 04/04/2024 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 4984.3000 | 5405.3000                     | 4.9843    | 5.4053                          | 0             |
| 04/04/2024 | R214 On 02-May-24      | 12.12  | Call         | Bond Future | 248.1700  | 179.6100                      | 0.2482    | 0.1796                          | 8,000         |
| 04/04/2024 | R214 On 02-May-24      | 12.12  | Put          | Bond Future | 2008.7300 | 2363.0500                     | 2.0087    | 2.3631                          | 0             |
| 04/04/2024 | R214 On 02-May-24      | 12.14  | Call         | Bond Future | 269.9700  | 196.4900                      | 0.2700    | 0.1965                          | 5,110         |
| 04/04/2024 | R214 On 02-May-24      | 12.14  | Put          | Bond Future | 1934.0200 | 2283.4200                     | 1.9340    | 2.2834                          | 0             |
| 04/04/2024 | R214 On 02-May-24      | 12.87  | Call         | Bond Future | 2013.0100 | 1711.6000                     | 2.0130    | 1.7116                          | 0             |
| 04/04/2024 | R214 On 02-May-24      | 12.87  | Put          | Bond Future | 313.1200  | 434.5900                      | 0.3131    | 0.4346                          | 13,110        |
| 04/04/2024 | R214 On 02-May-24      | 13.52  | Call         | Bond Future | 4486.5700 | 4085.3400                     | 4.4866    | 4.0853                          | 0             |
| 04/04/2024 | R214 On 02-May-24      | 13.52  | Put          | Bond Future | 34.2400   | 55.8900                       | 0.0342    | 0.0559                          | 13,110        |
| 04/04/2024 | R214 On 01-August-24   |        |              | Bond Future | 12.6011   | 12.6967                       | 60.7753   | 60.3431                         | 0             |
| 04/04/2024 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 855.5400  | 728.7600                      | 0.8555    | 0.7288                          | 0             |
| 04/04/2024 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 2918.0700 | 3223.4600                     | 2.9181    | 3.2235                          | 0             |
| 04/04/2024 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 871.9700  | 743.4400                      | 0.8720    | 0.7434                          | 0             |
| 04/04/2024 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 2886.5000 | 3190.1400                     | 2.8865    | 3.1901                          | 0             |
| 04/04/2024 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 888.7200  | 758.4200                      | 0.8887    | 0.7584                          | 0             |
| 04/04/2024 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 2855.3100 | 3157.1800                     | 2.8553    | 3.1572                          | 0             |
| 04/04/2024 | R214 On 07-November-24 |        |              | Bond Future | 12.7300   | 12.8294                       | 58.8951   | 58.4526                         | 0             |
| 04/04/2024 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 2104.9000 | 1903.9900                     | 2.1049    | 1.9040                          | 0             |
| 04/04/2024 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 2691.9600 | 2933.5300                     | 2.6920    | 2.9335                          | 0             |
| 04/04/2024 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 2127.9200 | 1925.6400                     | 2.1279    | 1.9256                          | 0             |
| 04/04/2024 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 2669.5100 | 2909.7100                     | 2.6695    | 2.9097                          | 0             |
| 04/04/2024 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 2150.8700 | 1947.2400                     | 2.1509    | 1.9472                          | 0             |
| 04/04/2024 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 2647.0300 | 2885.8800                     | 2.6470    | 2.8859                          | 0             |
| 04/04/2024 | R214 On 06-February-25 |        |              | Bond Future | 12.8596   | 12.9628                       | 60.1753   | 59.7230                         | 0             |
| 04/04/2024 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 2322.4900 | 2114.9800                     | 2.3225    | 2.1150                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 2987.8200 | 3232.6100                     | 2.9878    | 3.2326                          | 0             |
| 04/04/2024 | R214 On 08-May-25      |        |              | Bond Future | 12.9937   | 13.1009                       | 58.1454   | 57.6833                         | 0             |
| 04/04/2024 | R214 On 08-May-25      | 12.40  | Call         | Bond Future | 1637.8800 | 1474.8400                     | 1.6379    | 1.4748                          | 0             |
| 04/04/2024 | R214 On 08-May-25      | 12.40  | Put          | Bond Future | 4306.7600 | 4605.9000                     | 4.3068    | 4.6059                          | 0             |
| 04/04/2024 | R248 On 02-May-24      |        |              | Bond Future | 12.6700   | 12.7623                       | 72.3209   | 71.8133                         | 245,808       |
| 04/04/2024 | R248 On 02-May-24      | 11.40  | Call         | Bond Future | 0.4600    | 0.2500                        | 0.0005    | 0.0003                          | 0             |
| 04/04/2024 | R248 On 02-May-24      | 11.40  | Put          | Bond Future | 7695.9400 | 8203.3400                     | 7.6959    | 8.2033                          | 0             |
| 04/04/2024 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 0.8100    | 0.4500                        | 0.0008    | 0.0005                          | 0             |
| 04/04/2024 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 7300.3100 | 7807.5600                     | 7.3003    | 7.8076                          | 0             |
| 04/04/2024 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 0.8900    | 0.4900                        | 0.0009    | 0.0005                          | 0             |
| 04/04/2024 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 7234.7300 | 7741.9400                     | 7.2347    | 7.7419                          | 0             |
| 04/04/2024 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 0.9700    | 0.5400                        | 0.0010    | 0.0005                          | 0             |
| 04/04/2024 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 7169.2500 | 7676.4300                     | 7.1693    | 7.6764                          | 0             |
| 04/04/2024 | R248 On 02-May-24      | 12.40  | Call         | Bond Future | 447.6700  | 332.9700                      | 0.4477    | 0.3330                          | 0             |
| 04/04/2024 | R248 On 02-May-24      | 12.40  | Put          | Bond Future | 1969.7700 | 2362.6800                     | 1.9698    | 2.3627                          | 0             |
| 04/04/2024 | R248 On 02-May-24      | 13.16  | Call         | Bond Future | 2887.1800 | 2493.1300                     | 2.8872    | 2.4931                          | 0             |
| 04/04/2024 | R248 On 02-May-24      | 13.16  | Put          | Bond Future | 265.8100  | 379.3700                      | 0.2658    | 0.3794                          | 0             |
| 04/04/2024 | R248 On 01-August-24   |        |              | Bond Future | 12.7854   | 12.8814                       | 73.9060   | 73.3872                         | 13,090        |
| 04/04/2024 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 938.4400  | 795.8100                      | 0.9384    | 0.7958                          | 0             |
| 04/04/2024 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 3671.2500 | 4047.3800                     | 3.6713    | 4.0474                          | 0             |
| 04/04/2024 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 957.2500  | 812.5400                      | 0.9573    | 0.8125                          | 0             |
| 04/04/2024 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 3631.8800 | 4005.9300                     | 3.6319    | 4.0059                          | 0             |
| 04/04/2024 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 976.4300  | 829.6200                      | 0.9764    | 0.8296                          | 0             |
| 04/04/2024 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 3592.9600 | 3964.9100                     | 3.5930    | 3.9649                          | 0             |
| 04/04/2024 | R248 On 07-November-24 |        |              | Bond Future | 12.9225   | 13.0226                       | 71.1891   | 70.6579                         | 0             |
| 04/04/2024 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 2490.5200 | 2251.3600                     | 2.4905    | 2.2514                          | 0             |
| 04/04/2024 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 3258.8100 | 3550.8200                     | 3.2588    | 3.5508                          | 0             |
| 04/04/2024 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 2517.9200 | 2277.1300                     | 2.5179    | 2.2771                          | 0             |
| 04/04/2024 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 3231.7800 | 3522.1600                     | 3.2318    | 3.5222                          | 0             |
| 04/04/2024 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 2545.4400 | 2303.0300                     | 2.5454    | 2.3030                          | 0             |
| 04/04/2024 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 3204.9500 | 3493.7100                     | 3.2050    | 3.4937                          | 0             |
| 04/04/2024 | R248 On 06-February-25 |        |              | Bond Future | 13.0603   | 13.1647                       | 72.7364   | 72.1935                         | 0             |
| 04/04/2024 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 2470.5600 | 2247.6600                     | 2.4706    | 2.2477                          | 0             |
| 04/04/2024 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 4350.5400 | 4670.5500                     | 4.3505    | 4.6706                          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2024 | R248 On 08-May-25      |        |              | Bond Future | 13.2029   | 13.3115                       | 69.8278   | 69.2731                         | 0             |
| 04/04/2024 | R248 On 08-May-25      | 12.60  | Call         | Bond Future | 2374.4700 | 2167.9400                     | 2.3745    | 2.1679                          | 0             |
| 04/04/2024 | R248 On 08-May-25      | 12.60  | Put          | Bond Future | 5603.2200 | 5951.4300                     | 5.6032    | 5.9514                          | 0             |
| 04/04/2024 | X038 On 31-January-38  |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | X210 On 31-March-28    |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | X213 On 28-February-31 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |
| 04/04/2024 | X214 On 28-February-41 |        |              | Bond Future | 100.0000  | 100.0000                      | 0.0000    | 0.0000                          | 0             |