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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/01/2024 TO: 10/01/2024

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | 2025 On 01-February-24 |        |              | Bond Future        | 176.51    | 176.3703                      | 176.5104  | 176.3703                        | 11,392.00     |
| 10/01/2024 | 2025 On 02-May-24      |        |              | Bond Future        | 180.45    | 180.3098                      | 180.4526  | 180.3098                        | 0.00          |
| 10/01/2024 | 2025 On 01-August-24   |        |              | Bond Future        | 182.66    | 182.5167                      | 182.6637  | 182.5167                        | 0.00          |
| 10/01/2024 | 2025 On 07-November-24 |        |              | Bond Future        | 186.98    | 186.8271                      | 186.9799  | 186.8271                        | 75.00         |
| 10/01/2024 | 2029 On 01-February-24 |        |              | Bond Future        | 129.46    | 129.5572                      | 129.4641  | 129.5572                        | 7,360.00      |
| 10/01/2024 | 2029 On 02-May-24      |        |              | Bond Future        | 130.99    | 131.0822                      | 130.9866  | 131.0822                        | 0.00          |
| 10/01/2024 | 2029 On 01-August-24   |        |              | Bond Future        | 133.93    | 134.0260                      | 133.9289  | 134.0260                        | 0.00          |
| 10/01/2024 | 2029 On 07-November-24 |        |              | Bond Future        | 135.69    | 135.7856                      | 135.6879  | 135.7856                        | 66.00         |
| 10/01/2024 | 2029 On 06-February-25 |        |              | Bond Future        | 138.61    | 138.7038                      | 138.6058  | 138.7038                        | 0.00          |
| 10/01/2024 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 6206      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | 2030 On 01-February-24 |        |              | Bond Future | 9.70      | 92.4717                       | 92.5427   | 92.4717                         | 100,422.00    |
| 10/01/2024 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 6722      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 6684      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 6761      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 11.31  | Call         | Bond Future | 6529      | 6                             | 7         | 6                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 9.93   | Call         | Bond Future | 1204      | 1                             | 1         | 1                               | 1,360.00      |
| 10/01/2024 | 2030 On 01-February-24 | 9.57   | Call         | Bond Future | 279       | 0                             | 0         | 0                               | 400.00        |
| 10/01/2024 | 2030 On 01-February-24 | 10.07  | Call         | Bond Future | 1689      | 2                             | 2         | 2                               | 400.00        |
| 10/01/2024 | 2030 On 01-February-24 | 12.10  | Call         | Bond Future | 9522      | 9                             | 10        | 9                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 10.39  | Call         | Bond Future | 2906      | 3                             | 3         | 3                               | 500.00        |
| 10/01/2024 | 2030 On 01-February-24 | 11.86  | Call         | Bond Future | 8627      | 9                             | 9         | 9                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 9.89   | Call         | Bond Future | 1075      | 1                             | 1         | 1                               | 500.00        |
| 10/01/2024 | 2030 On 01-February-24 | 10.16  | Call         | Bond Future | 2020      | 2                             | 2         | 2                               | 200.00        |
| 10/01/2024 | 2030 On 01-February-24 | 11.00  | Call         | Bond Future | 5319      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 11.75  | Call         | Bond Future | 8212      | 8                             | 8         | 8                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 11.85  | Call         | Bond Future | 8589      | 9                             | 9         | 9                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 10.00  | Call         | Bond Future | 1442      | 1                             | 1         | 1                               | 500.00        |
| 10/01/2024 | 2030 On 01-February-24 | 11.85  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 500.00        |
| 10/01/2024 | 2030 On 01-February-24 | 10.00  | Put          | Bond Future | 182       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 11.75  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 200.00        |
| 10/01/2024 | 2030 On 01-February-24 | 10.16  | Put          | Bond Future | 96        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 11.00  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 700.00        |
| 10/01/2024 | 2030 On 01-February-24 | 9.89   | Put          | Bond Future | 277       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 10.39  | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 11.86  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 500.00        |
| 10/01/2024 | 2030 On 01-February-24 | 9.57   | Put          | Bond Future | 837       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 12.10  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 400.00        |
| 10/01/2024 | 2030 On 01-February-24 | 10.07  | Put          | Bond Future | 138       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 11.31  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 1,360.00      |
| 10/01/2024 | 2030 On 01-February-24 | 9.93   | Put          | Bond Future | 238       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2030 On 02-May-24      |        |              | Bond Future | 9.74      | 94.5145                       | 94.5868   | 94.5145                         | 26,409.00     |
| 10/01/2024 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 1619      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 1596      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 1641      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2030 On 02-May-24      | 9.66   | Call         | Bond Future | 1282      | 1                             | 1         | 1                               | 1,000.00      |
| 10/01/2024 | 2030 On 02-May-24      | 10.16  | Call         | Bond Future | 2483      | 2                             | 2         | 2                               | 1,000.00      |
| 10/01/2024 | 2030 On 02-May-24      | 11.94  | Call         | Bond Future | 8551      | 8                             | 9         | 8                               | 0.00          |
| 10/01/2024 | 2030 On 02-May-24      | 12.38  | Call         | Bond Future | 10110     | 10                            | 10        | 10                              | 0.00          |
| 10/01/2024 | 2030 On 02-May-24      | 10.82  | Call         | Bond Future | 4572      | 5                             | 5         | 5                               | 1,080.00      |
| 10/01/2024 | 2030 On 02-May-24      | 10.62  | Call         | Bond Future | 3899      | 4                             | 4         | 4                               | 500.00        |
| 10/01/2024 | 2030 On 02-May-24      | 11.12  | Call         | Bond Future | 5618      | 6                             | 6         | 6                               | 500.00        |
| 10/01/2024 | 2030 On 02-May-24      | 13.15  | Call         | Bond Future | 12782     | 13                            | 13        | 13                              | 0.00          |
| 10/01/2024 | 2030 On 02-May-24      | 13.15  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 500.00        |
| 10/01/2024 | 2030 On 02-May-24      | 11.12  | Put          | Bond Future | 164       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2030 On 02-May-24      | 10.62  | Put          | Bond Future | 379       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2030 On 02-May-24      | 12.38  | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 1,080.00      |
| 10/01/2024 | 2030 On 02-May-24      | 10.82  | Put          | Bond Future | 272       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2030 On 02-May-24      | 11.94  | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 1,000.00      |
| 10/01/2024 | 2030 On 02-May-24      | 10.16  | Put          | Bond Future | 788       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2030 On 02-May-24      | 9.66   | Put          | Bond Future | 1625      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 1285      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 1322      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 1303      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2030 On 01-August-24   |        |              | Bond Future | 9.79      | 92.6089                       | 92.6832   | 92.6089                         | 0.00          |
| 10/01/2024 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 3342      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 3370      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 3314      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 1032      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 1010      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 1021      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2030 On 07-November-24 |        |              | Bond Future | 9.84      | 94.7706                       | 94.8479   | 94.7706                         | 1,652.00      |
| 10/01/2024 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 4513      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2024 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 4540      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2024 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 4485      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 1141      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 1123      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 1132      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | 2030 On 06-February-25 |        |              | Bond Future | 9.92      | 92.7737                       | 92.8540   | 92.7737                         | 0.00          |
| 10/01/2024 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 4214      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 1466      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 |        |              | Bond Future | 10.54     | 90.4413                       | 90.5785   | 90.4413                         | 80,573.00     |
| 10/01/2024 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 6144      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 6189      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 6099      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 10.90  | Call         | Bond Future | 1963      | 2                             | 2         | 2                               | 8,500.00      |
| 10/01/2024 | 2032 On 01-February-24 | 12.00  | Call         | Bond Future | 6857      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 10.76  | Call         | Bond Future | 1414      | 1                             | 1         | 1                               | 1,200.00      |
| 10/01/2024 | 2032 On 01-February-24 | 12.62  | Call         | Bond Future | 9549      | 9                             | 10        | 9                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 10.01  | Call         | Bond Future | 8         | 0                             | 0         | 0                               | 1,200.00      |
| 10/01/2024 | 2032 On 01-February-24 | 10.59  | Call         | Bond Future | 836       | 1                             | 1         | 1                               | 500.00        |
| 10/01/2024 | 2032 On 01-February-24 | 11.09  | Call         | Bond Future | 2771      | 3                             | 3         | 3                               | 500.00        |
| 10/01/2024 | 2032 On 01-February-24 | 12.73  | Call         | Bond Future | 10014     | 10                            | 10        | 10                              | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 10.78  | Call         | Bond Future | 1489      | 1                             | 1         | 1                               | 200.00        |
| 10/01/2024 | 2032 On 01-February-24 | 11.75  | Call         | Bond Future | 5740      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 12.50  | Call         | Bond Future | 9037      | 9                             | 9         | 9                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 11.33  | Call         | Bond Future | 3842      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 11.55  | Call         | Bond Future | 4837      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 11.35  | Call         | Bond Future | 3932      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 10.85  | Call         | Bond Future | 1761      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 10.85  | Put          | Bond Future | 236       | 0                             | 0         | 0                               | 17,000.00     |
| 10/01/2024 | 2032 On 01-February-24 | 11.35  | Put          | Bond Future | 35        | 0                             | 0         | 0                               | 8,500.00      |
| 10/01/2024 | 2032 On 01-February-24 | 11.55  | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 8,500.00      |
| 10/01/2024 | 2032 On 01-February-24 | 11.33  | Put          | Bond Future | 38        | 0                             | 0         | 0                               | 17,000.00     |
| 10/01/2024 | 2032 On 01-February-24 | 12.50  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 200.00        |
| 10/01/2024 | 2032 On 01-February-24 | 11.75  | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 200.00        |
| 10/01/2024 | 2032 On 01-February-24 | 10.78  | Put          | Bond Future | 303       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 12.73  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 500.00        |
| 10/01/2024 | 2032 On 01-February-24 | 11.09  | Put          | Bond Future | 97        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 10.59  | Put          | Bond Future | 578       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 10.76  | Put          | Bond Future | 325       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 10.01  | Put          | Bond Future | 2668      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | 2032 On 01-February-24 | 12.62  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,200.00      |
| 10/01/2024 | 2032 On 01-February-24 | 12.00  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 10.90  | Put          | Bond Future | 197       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      |        |              | Bond Future | 10.61     | 88.2771                       | 88.4171   | 88.2771                         | 87,687.00     |
| 10/01/2024 | 2032 On 02-May-24      | 10.36  | Call         | Bond Future | 1225      | 1                             | 1         | 1                               | 1,000.00      |
| 10/01/2024 | 2032 On 02-May-24      | 10.86  | Call         | Bond Future | 2495      | 2                             | 2         | 2                               | 1,000.00      |
| 10/01/2024 | 2032 On 02-May-24      | 12.90  | Call         | Bond Future | 10279     | 10                            | 10        | 10                              | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 11.35  | Call         | Bond Future | 4141      | 4                             | 4         | 4                               | 1,550.00      |
| 10/01/2024 | 2032 On 02-May-24      | 10.65  | Call         | Bond Future | 1901      | 2                             | 2         | 2                               | 1,550.00      |
| 10/01/2024 | 2032 On 02-May-24      | 13.35  | Call         | Bond Future | 12063     | 12                            | 12        | 12                              | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 10.59  | Call         | Bond Future | 1747      | 2                             | 2         | 2                               | 500.00        |
| 10/01/2024 | 2032 On 02-May-24      | 11.09  | Call         | Bond Future | 3229      | 3                             | 3         | 3                               | 500.00        |
| 10/01/2024 | 2032 On 02-May-24      | 13.18  | Call         | Bond Future | 11392     | 11                            | 11        | 11                              | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 1647      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 1672      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 1623      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 10.57  | Call         | Bond Future | 1697      | 2                             | 2         | 2                               | 500.00        |
| 10/01/2024 | 2032 On 02-May-24      | 11.21  | Call         | Bond Future | 3640      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 11.81  | Call         | Bond Future | 5897      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 11.81  | Put          | Bond Future | 329       | 0                             | 0         | 0                               | 500.00        |
| 10/01/2024 | 2032 On 02-May-24      | 11.21  | Put          | Bond Future | 790       | 1                             | 1         | 1                               | 500.00        |
| 10/01/2024 | 2032 On 02-May-24      | 10.57  | Put          | Bond Future | 1877      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 1949      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 1900      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 1924      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 13.18  | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 500.00        |
| 10/01/2024 | 2032 On 02-May-24      | 11.09  | Put          | Bond Future | 937       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 13.35  | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 1,550.00      |
| 10/01/2024 | 2032 On 02-May-24      | 11.35  | Put          | Bond Future | 647       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 10.65  | Put          | Bond Future | 1695      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 12.90  | Put          | Bond Future | 57        | 0                             | 0         | 0                               | 1,000.00      |
| 10/01/2024 | 2032 On 02-May-24      | 10.86  | Put          | Bond Future | 1285      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | 2032 On 02-May-24      | 10.59  | Put          | Bond Future | 1830      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 02-May-24      | 10.36  | Put          | Bond Future | 2430      | 3                             | 2         | 3                               | 0.00          |
| 10/01/2024 | 2032 On 01-August-24   |        |              | Bond Future | 10.68     | 90.2384                       | 90.3819   | 90.2384                         | 0.00          |
| 10/01/2024 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 3654      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 3623      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 3685      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 1496      | 2                             | 1         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 1526      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 1511      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 07-November-24 |        |              | Bond Future | 10.77     | 88.1782                       | 88.3262   | 88.1782                         | 1,526.00      |
| 10/01/2024 | 2032 On 07-November-24 | 13.36  | Call         | Bond Future | 11230     | 11                            | 11        | 11                              | 0.00          |
| 10/01/2024 | 2032 On 07-November-24 | 11.64  | Call         | Bond Future | 5277      | 5                             | 5         | 5                               | 1,615.00      |
| 10/01/2024 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 4769      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 4738      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 4800      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 1591      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 1616      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 1603      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2032 On 07-November-24 | 13.36  | Put          | Bond Future | 329       | 0                             | 0         | 0                               | 1,615.00      |
| 10/01/2024 | 2032 On 07-November-24 | 11.64  | Put          | Bond Future | 1414      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2032 On 06-February-25 |        |              | Bond Future | 10.88     | 90.0496                       | 90.2019   | 90.0496                         | 0.00          |
| 10/01/2024 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 5227      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 1573      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2033 On 01-February-24 |        |              | Bond Future | 122.95    | 122.5833                      | 122.9458  | 122.5833                        | 8,052.00      |
| 10/01/2024 | 2033 On 02-May-24      |        |              | Bond Future | 124.23    | 123.8558                      | 124.2261  | 123.8558                        | 0.00          |
| 10/01/2024 | 2033 On 01-August-24   |        |              | Bond Future | 127.02    | 126.6374                      | 127.0167  | 126.6374                        | 0.00          |
| 10/01/2024 | 2033 On 07-November-24 |        |              | Bond Future | 128.51    | 128.1250                      | 128.5149  | 128.1250                        | 0.00          |
| 10/01/2024 | 2033 On 06-February-25 |        |              | Bond Future | 131.28    | 130.8788                      | 131.2787  | 130.8788                        | 0.00          |
| 10/01/2024 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 6339      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2037 On 01-February-24 |        |              | Bond Future | 11.80     | 78.4645                       | 78.4833   | 78.4645                         | 135,185.00    |
| 10/01/2024 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 2935      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 2888      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 2981      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | 2037 On 01-February-24 | 13.93  | Call         | Bond Future | 10544     | 11                            | 11        | 11                              | 0.00          |
| 10/01/2024 | 2037 On 01-February-24 | 12.93  | Call         | Bond Future | 5883      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | 2037 On 01-February-24 | 12.09  | Call         | Bond Future | 1927      | 2                             | 2         | 2                               | 2,500.00      |
| 10/01/2024 | 2037 On 01-February-24 | 12.93  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 2,500.00      |
| 10/01/2024 | 2037 On 01-February-24 | 12.09  | Put          | Bond Future | 354       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2037 On 01-February-24 | 13.93  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,500.00      |
| 10/01/2024 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 141       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 153       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 147       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2037 On 02-May-24      |        |              | Bond Future | 11.90     | 80.1978                       | 80.2168   | 80.1978                         | 1,030.00      |
| 10/01/2024 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 948       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 930       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 967       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 3463      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 3540      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 3501      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | 2037 On 01-August-24   |        |              | Bond Future | 12.01     | 77.7237                       | 77.7435   | 77.7237                         | 0.00          |
| 10/01/2024 | 2037 On 01-August-24   | 13.82  | Call         | Bond Future | 9413      | 9                             | 9         | 9                               | 0.00          |
| 10/01/2024 | 2037 On 01-August-24   | 13.17  | Call         | Bond Future | 6866      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2024 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 3114      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 3144      | 3                             | 3         | 3                               | 1,383.00      |
| 10/01/2024 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 3084      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 2640      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 2594      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 2617      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2037 On 01-August-24   | 13.17  | Put          | Bond Future | 1013      | 1                             | 1         | 1                               | 1,383.00      |
| 10/01/2024 | 2037 On 01-August-24   | 13.82  | Put          | Bond Future | 568       | 1                             | 1         | 1                               | 1,383.00      |
| 10/01/2024 | 2037 On 07-November-24 |        |              | Bond Future | 12.13     | 79.5371                       | 79.5585   | 79.5371                         | 9,175.00      |
| 10/01/2024 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 4828      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 4860      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 4796      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 2531      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 2495      | 3                             | 2         | 3                               | 0.00          |
| 10/01/2024 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 2513      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2037 On 06-February-25 |        |              | Bond Future | 12.26     | 76.9649                       | 76.9878   | 76.9649                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 5463      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 2936      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2038 On 01-February-24 |        |              | Bond Future | 132.04    | 131.5185                      | 132.0438  | 131.5185                        | 3,549.00      |
| 10/01/2024 | 2038 On 02-May-24      |        |              | Bond Future | 134.99    | 134.4561                      | 134.9929  | 134.4561                        | 1,706.00      |
| 10/01/2024 | 2038 On 01-August-24   |        |              | Bond Future | 135.95    | 135.4029                      | 135.9524  | 135.4029                        | 0.00          |
| 10/01/2024 | 2038 On 07-November-24 |        |              | Bond Future | 139.16    | 138.5999                      | 139.1643  | 138.5999                        | 0.00          |
| 10/01/2024 | 2038 On 06-February-25 |        |              | Bond Future | 140.03    | 139.4525                      | 140.0307  | 139.4525                        | 0.00          |
| 10/01/2024 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 4801      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2024 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2040 On 01-February-24 |        |              | Bond Future | 12.14     | 78.1244                       | 78.2327   | 78.1244                         | 131,292.00    |
| 10/01/2024 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 1654      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2040 On 01-February-24 | 12.30  | Call         | Bond Future | 1499      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2040 On 01-February-24 | 12.90  | Call         | Bond Future | 4274      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | 2040 On 01-February-24 | 13.90  | Call         | Bond Future | 9226      | 9                             | 9         | 9                               | 0.00          |
| 10/01/2024 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 1693      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 1614      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 508       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 474       | 1                             | 0         | 1                               | 0.00          |
| 10/01/2024 | 2040 On 01-February-24 | 13.90  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2040 On 01-February-24 | 12.90  | Put          | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2040 On 01-February-24 | 12.30  | Put          | Bond Future | 562       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 491       | 1                             | 0         | 1                               | 0.00          |
| 10/01/2024 | 2040 On 02-May-24      |        |              | Bond Future | 12.24     | 79.8502                       | 79.9607   | 79.8502                         | 500.00        |
| 10/01/2024 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 726       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 742       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 711       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 4505      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 4414      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2024 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 4459      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2024 | 2040 On 01-August-24   |        |              | Bond Future | 12.35     | 77.1180                       | 77.2314   | 77.1180                         | 0.00          |
| 10/01/2024 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 2890      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 2861      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 2920      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 3003      | 3                             | 3         | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 3056      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 3030      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2040 On 07-November-24 |        |              | Bond Future | 12.48     | 78.9170                       | 79.0341   | 78.9170                         | 8,697.00      |
| 10/01/2024 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 4859      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 4826      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 4892      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 2856      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 2896      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 2876      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2040 On 06-February-25 |        |              | Bond Future | 12.61     | 76.0807                       | 76.2014   | 76.0807                         | 0.00          |
| 10/01/2024 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 5195      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 3419      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2044 On 01-February-24 |        |              | Bond Future | 12.23     | 74.1698                       | 74.3365   | 74.1698                         | 98,126.00     |
| 10/01/2024 | 2044 On 01-February-24 | 13.25  | Call         | Bond Future | 5561      | 5                             | 6         | 5                               | 0.00          |
| 10/01/2024 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 1114      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 1082      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 1147      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2044 On 01-February-24 | 13.00  | Call         | Bond Future | 4306      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | 2044 On 01-February-24 | 13.00  | Put          | Bond Future | 55        | 0                             | 0         | 0                               | 15,000.00     |
| 10/01/2024 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 803       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 854       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 828       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2044 On 01-February-24 | 13.25  | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 5,000.00      |
| 10/01/2024 | 2044 On 02-May-24      |        |              | Bond Future | 12.33     | 75.8082                       | 75.9784   | 75.8082                         | 284.00        |
| 10/01/2024 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 681       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 666       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 696       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future | 4665      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future | 4760      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future | 4713      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2044 On 01-August-24   |        |              | Bond Future | 12.44     | 73.1113                       | 73.2858   | 73.1113                         | 0.00          |
| 10/01/2024 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 2571      | 2                             | 3         | 2                               | 0.00          |
| 10/01/2024 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 2599      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 2543      | 2                             | 3         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future        | 3470      | 4                             | 3         | 4                               | 0.00          |
| 10/01/2024 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future        | 3410      | 4                             | 3         | 4                               | 0.00          |
| 10/01/2024 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future        | 3440      | 4                             | 3         | 4                               | 0.00          |
| 10/01/2024 | 2044 On 07-November-24 |        |              | Bond Future        | 12.57     | 74.8168                       | 74.9963   | 74.8168                         | 0.00          |
| 10/01/2024 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future        | 4850      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future        | 4883      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future        | 4817      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future        | 3001      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future        | 2960      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future        | 2981      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | 2044 On 06-February-25 |        |              | Bond Future        | 12.69     | 72.0186                       | 72.2030   | 72.0186                         | 0.00          |
| 10/01/2024 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future        | 5245      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future        | 3501      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | 2046 On 01-February-24 |        |              | Bond Future        | 116.32    | 115.7241                      | 116.3203  | 115.7241                        | 11,904.00     |
| 10/01/2024 | 2046 On 02-May-24      |        |              | Bond Future        | 116.77    | 116.1581                      | 116.7671  | 116.1581                        | 4,626.00      |
| 10/01/2024 | 2046 On 01-August-24   |        |              | Bond Future        | 119.39    | 118.7665                      | 119.3899  | 118.7665                        | 0.00          |
| 10/01/2024 | 2046 On 07-November-24 |        |              | Bond Future        | 120.00    | 119.3617                      | 120.0015  | 119.3617                        | 0.00          |
| 10/01/2024 | 2046 On 06-February-25 |        |              | Bond Future        | 122.58    | 121.9256                      | 122.5807  | 121.9256                        | 0.00          |
| 10/01/2024 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future        | 8571      | 8                             | 9         | 8                               | 0.00          |
| 10/01/2024 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 2050 On 01-February-24 |        |              | Bond Future        | 115.97    | 115.3078                      | 115.9677  | 115.3078                        | 10,813.00     |
| 10/01/2024 | 2050 On 02-May-24      |        |              | Bond Future        | 118.56    | 117.8834                      | 118.5577  | 117.8834                        | 3,316.00      |
| 10/01/2024 | 2050 On 01-August-24   |        |              | Bond Future        | 118.91    | 118.2228                      | 118.9128  | 118.2228                        | 0.00          |
| 10/01/2024 | 2050 On 07-November-24 |        |              | Bond Future        | 121.72    | 121.0141                      | 121.7222  | 121.0141                        | 0.00          |
| 10/01/2024 | 2050 On 06-February-25 |        |              | Bond Future        | 121.97    | 121.2450                      | 121.9699  | 121.2450                        | 0.00          |
| 10/01/2024 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 6370      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | AL37 On 01-February-24 |        |              | Index Future       | 947.63    | 946.9900                      | 947.6260  | 946.9900                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | AL37 On 02-May-24      |        |              | Index Future       | 968.56    | 967.9070                      | 968.5570  | 967.9070                        | 0.00          |
| 10/01/2024 | AL37 On 01-August-24   |        |              | Index Future       | 990.09    | 989.4200                      | 990.0860  | 989.4200                        | 0.00          |
| 10/01/2024 | AL37 On 07-November-24 |        |              | Index Future       | 1013.25   | 1012.5640                     | 1013.2500 | 1012.5640                       | 0.00          |
| 10/01/2024 | AL37 On 06-February-25 |        |              | Index Future       | 1034.84   | 1034.1320                     | 1034.8370 | 1034.1320                       | 0.00          |
| 10/01/2024 | AL7T On 01-February-24 |        |              | Index Future       | 1098.88   | 1098.8360                     | 1098.8830 | 1098.8360                       | 0.00          |
| 10/01/2024 | AL7T On 02-May-24      |        |              | Index Future       | 1123.15   | 1123.1070                     | 1123.1540 | 1123.1070                       | 0.00          |
| 10/01/2024 | AL7T On 01-August-24   |        |              | Index Future       | 1148.12   | 1148.0710                     | 1148.1200 | 1148.0710                       | 0.00          |
| 10/01/2024 | AL7T On 07-November-24 |        |              | Index Future       | 1174.98   | 1174.9260                     | 1174.9810 | 1174.9260                       | 0.00          |
| 10/01/2024 | AL7T On 06-February-25 |        |              | Index Future       | 1200.01   | 1199.9520                     | 1200.0140 | 1199.9520                       | 0.00          |
| 10/01/2024 | ALBI On 01-February-24 |        |              | Index Future       | 950.51    | 950.0920                      | 950.5140  | 950.0920                        | 104.00        |
| 10/01/2024 | ALBI On 02-May-24      |        |              | Index Future       | 971.51    | 971.0770                      | 971.5080  | 971.0770                        | 0.00          |
| 10/01/2024 | ALBI On 01-August-24   |        |              | Index Future       | 993.10    | 992.6610                      | 993.1030  | 992.6610                        | 0.00          |
| 10/01/2024 | ALBI On 07-November-24 |        |              | Index Future       | 1016.34   | 1015.8810                     | 1016.3370 | 1015.8810                       | 0.00          |
| 10/01/2024 | ALBI On 06-February-25 |        |              | Index Future       | 1037.99   | 1037.5200                     | 1037.9900 | 1037.5200                       | 0.00          |
| 10/01/2024 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 10/01/2024 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 10/01/2024 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 10/01/2024 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | ES33 On 01-February-24  |        |              | Bond Future        | 12.19     | 76.8863                       | 76.8371   | 76.8863                         | 0.00          |
| 10/01/2024 | ES33 On 02-May-24       |        |              | Bond Future        | 12.31     | 74.8049                       | 74.7544   | 74.8049                         | 0.00          |
| 10/01/2024 | ES33 On 01-August-24    |        |              | Bond Future        | 12.44     | 76.4845                       | 76.4334   | 76.4845                         | 0.00          |
| 10/01/2024 | ES33 On 07-November-24  |        |              | Bond Future        | 12.60     | 74.4860                       | 74.4347   | 74.4860                         | 0.00          |
| 10/01/2024 | ES33 On 06-February-25  |        |              | Bond Future        | 12.78     | 76.0828                       | 76.0314   | 76.0828                         | 0.00          |
| 10/01/2024 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 2300      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | ES33 On 06-February-25  | 13.34  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | ES42 On 01-February-24 |        |              | Bond Future | 12.81     | 72.0867                       | 72.2407   | 72.0867                         | 0.00          |
| 10/01/2024 | ES42 On 02-May-24      |        |              | Bond Future | 12.93     | 69.4343                       | 69.5916   | 69.4343                         | 0.00          |
| 10/01/2024 | ES42 On 01-August-24   |        |              | Bond Future | 13.06     | 70.9930                       | 71.1542   | 70.9930                         | 0.00          |
| 10/01/2024 | ES42 On 07-November-24 |        |              | Bond Future | 13.21     | 68.3992                       | 68.5651   | 68.3992                         | 0.00          |
| 10/01/2024 | ES42 On 06-February-25 |        |              | Bond Future | 13.37     | 69.8628                       | 70.0333   | 69.8628                         | 0.00          |
| 10/01/2024 | ES42 On 06-February-25 | 13.71  | Call         | Bond Future | 1640      | 1                             | 2         | 1                               | 0.00          |
| 10/01/2024 | ES42 On 06-February-25 | 13.71  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | GOVI On 01-February-24 |        |              | GOVI        | 936.91    | 936.5260                      | 936.9070  | 936.5260                        | 726.00        |
| 10/01/2024 | GOVI On 01-February-24 | 879.98 | Call         | GOVI        | 569270    | 57                            | 57        | 57                              | 0.00          |
| 10/01/2024 | GOVI On 01-February-24 | 879.99 | Call         | GOVI        | 569170    | 57                            | 57        | 57                              | 0.00          |
| 10/01/2024 | GOVI On 01-February-24 | 880.00 | Call         | GOVI        | 569070    | 57                            | 57        | 57                              | 0.00          |
| 10/01/2024 | GOVI On 01-February-24 | 880.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | GOVI On 01-February-24 | 879.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | GOVI On 01-February-24 | 879.98 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | GOVI On 02-May-24      |        |              | GOVI        | 957.60    | 957.2120                      | 957.6000  | 957.2120                        | 0.00          |
| 10/01/2024 | GOVI On 02-May-24      | 950.97 | Call         | GOVI        | 66300     | 6                             | 7         | 6                               | 0.00          |
| 10/01/2024 | GOVI On 02-May-24      | 950.98 | Call         | GOVI        | 66200     | 6                             | 7         | 6                               | 0.00          |
| 10/01/2024 | GOVI On 02-May-24      | 950.99 | Call         | GOVI        | 66100     | 6                             | 7         | 6                               | 0.00          |
| 10/01/2024 | GOVI On 02-May-24      | 950.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | GOVI On 02-May-24      | 950.98 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | GOVI On 02-May-24      | 950.97 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | GOVI On 01-August-24   |        |              | GOVI        | 978.89    | 978.4880                      | 978.8860  | 978.4880                        | 0.00          |
| 10/01/2024 | GOVI On 01-August-24   | 943.38 | Call         | GOVI        | 355060    | 35                            | 36        | 35                              | 0.00          |
| 10/01/2024 | GOVI On 01-August-24   | 943.39 | Call         | GOVI        | 354960    | 35                            | 35        | 35                              | 0.00          |
| 10/01/2024 | GOVI On 01-August-24   | 943.37 | Call         | GOVI        | 355160    | 35                            | 36        | 35                              | 0.00          |
| 10/01/2024 | GOVI On 01-August-24   | 943.37 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | GOVI On 01-August-24   | 943.39 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | GOVI On 01-August-24   | 943.38 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | GOVI On 07-November-24 |        |              | GOVI        | 1001.79   | 1001.3760                     | 1001.7880 | 1001.3760                       | 0.00          |
| 10/01/2024 | GOVI On 07-November-24 | 948.79 | Call         | GOVI        | 529980    | 53                            | 53        | 53                              | 0.00          |
| 10/01/2024 | GOVI On 07-November-24 | 948.80 | Call         | GOVI        | 529880    | 53                            | 53        | 53                              | 0.00          |
| 10/01/2024 | GOVI On 07-November-24 | 948.78 | Call         | GOVI        | 530080    | 53                            | 53        | 53                              | 0.00          |
| 10/01/2024 | GOVI On 07-November-24 | 948.78 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | GOVI On 07-November-24 | 948.80 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | GOVI On 07-November-24  | 948.79 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | GOVI On 06-February-25  |        |              | GOVI                   | 1023.13   | 1022.7060                     | 1023.1310 | 1022.7060                       | 0.00          |
| 10/01/2024 | GOVI On 06-February-25  | 972.00 | Call         | GOVI                   | 511310    | 51                            | 51        | 51                              | 0.00          |
| 10/01/2024 | GOVI On 06-February-25  | 972.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | GVIK On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 10/01/2024 | IGOV On 01-February-24  |        |              | Index Future           | 347.34    | 346.4280                      | 347.3360  | 346.4280                        | 606.00        |
| 10/01/2024 | IGOV On 02-May-24       |        |              | Index Future           | 355.09    | 354.1650                      | 355.0940  | 354.1650                        | 16.00         |
| 10/01/2024 | IGOV On 01-August-24    |        |              | Index Future           | 363.07    | 362.1210                      | 363.0700  | 362.1210                        | 0.00          |
| 10/01/2024 | IGOV On 07-November-24  |        |              | Index Future           | 371.65    | 370.6790                      | 371.6530  | 370.6790                        | 0.00          |
| 10/01/2024 | IGOV On 06-February-25  |        |              | Index Future           | 379.65    | 378.6550                      | 379.6510  | 378.6550                        | 0.00          |
| 10/01/2024 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 10/01/2024 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 10/01/2024 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 10/01/2024 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 10/01/2024 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 10/01/2024 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 10/01/2024 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 10/01/2024 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 10/01/2024 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 10/01/2024 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 10/01/2024 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 10/01/2024 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 10/01/2024 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 10/01/2024 | JBAF On 17-January-24   |        |              | Jibar Tradeable Future | 8.40      | 91.6230                       | 91.6000   | 91.6230                         | 0.00          |
| 10/01/2024 | JBAF On 21-February-24  |        |              | Jibar Tradeable Future | 8.34      | 91.6550                       | 91.6600   | 91.6550                         | 0.00          |
| 10/01/2024 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.31      | 91.6700                       | 91.6900   | 91.6700                         | 0.00          |
| 10/01/2024 | JBAF On 17-April-24     |        |              | Jibar Tradeable Future | 8.25      | 91.7540                       | 91.7500   | 91.7540                         | 0.00          |
| 10/01/2024 | JBAF On 15-May-24       |        |              | Jibar Tradeable Future | 8.22      | 91.7840                       | 91.7800   | 91.7840                         | 0.00          |
| 10/01/2024 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.07      | 91.9120                       | 91.9300   | 91.9120                         | 0.00          |
| 10/01/2024 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 7.84      | 92.1420                       | 92.1600   | 92.1420                         | 0.00          |
| 10/01/2024 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 7.48      | 92.4610                       | 92.5200   | 92.4610                         | 0.00          |
| 10/01/2024 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 7.35      | 92.5700                       | 92.6500   | 92.5700                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 7.27      | 92.6540                       | 92.7300   | 92.6540                         | 0.00          |
| 10/01/2024 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 7.22      | 92.7050                       | 92.7800   | 92.7050                         | 0.00          |
| 10/01/2024 | JBAF On 17-December-25  |        |              | Jibar Tradeable Future | 7.36      | 92.5930                       | 92.6400   | 92.5930                         | 0.00          |
| 10/01/2024 | R035 On 01-February-24  |        |              | Bond Future            | 11.37     | 88.5524                       | 88.4032   | 88.5524                         | 67,954.00     |
| 10/01/2024 | R035 On 01-February-24  | 10.62  | Call         | Bond Future            | 17        | 0                             | 0         | 0                               | 400.00        |
| 10/01/2024 | R035 On 01-February-24  | 11.12  | Call         | Bond Future            | 356       | 0                             | 0         | 0                               | 400.00        |
| 10/01/2024 | R035 On 01-February-24  | 13.46  | Call         | Bond Future            | 10521     | 11                            | 11        | 11                              | 0.00          |
| 10/01/2024 | R035 On 01-February-24  | 12.19  | Call         | Bond Future            | 4406      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2024 | R035 On 01-February-24  | 12.20  | Call         | Bond Future            | 4455      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2024 | R035 On 01-February-24  | 12.18  | Call         | Bond Future            | 4356      | 5                             | 4         | 5                               | 0.00          |
| 10/01/2024 | R035 On 01-February-24  | 12.18  | Put          | Bond Future            | 40        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R035 On 01-February-24  | 12.20  | Put          | Bond Future            | 37        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R035 On 01-February-24  | 12.19  | Put          | Bond Future            | 39        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R035 On 01-February-24  | 13.46  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 400.00        |
| 10/01/2024 | R035 On 01-February-24  | 11.12  | Put          | Bond Future            | 1748      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R035 On 01-February-24  | 10.62  | Put          | Bond Future            | 4300      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R035 On 02-May-24       |        |              | Bond Future            | 11.46     | 85.9968                       | 85.8440   | 85.9968                         | 109,420.00    |
| 10/01/2024 | R035 On 02-May-24       | 11.20  | Call         | Bond Future            | 1346      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R035 On 02-May-24       | 11.21  | Call         | Bond Future            | 1369      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R035 On 02-May-24       | 11.19  | Call         | Bond Future            | 1324      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R035 On 02-May-24       | 11.19  | Put          | Bond Future            | 2792      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R035 On 02-May-24       | 11.21  | Put          | Bond Future            | 2727      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R035 On 02-May-24       | 11.20  | Put          | Bond Future            | 2759      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R035 On 01-August-24    |        |              | Bond Future            | 11.55     | 87.9076                       | 87.7519   | 87.9076                         | 0.00          |
| 10/01/2024 | R035 On 01-August-24    | 11.80  | Call         | Bond Future            | 3575      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R035 On 01-August-24    | 11.79  | Call         | Bond Future            | 3543      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R035 On 01-August-24    | 11.81  | Call         | Bond Future            | 3607      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R035 On 01-August-24    | 11.81  | Put          | Bond Future            | 2218      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R035 On 01-August-24    | 11.79  | Put          | Bond Future            | 2258      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R035 On 01-August-24    | 11.80  | Put          | Bond Future            | 2238      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R035 On 07-November-24  |        |              | Bond Future            | 11.66     | 85.4445                       | 85.2863   | 85.4445                         | 19,875.00     |
| 10/01/2024 | R035 On 07-November-24  | 12.18  | Call         | Bond Future            | 4867      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | R035 On 07-November-24  | 12.17  | Call         | Bond Future            | 4834      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | R035 On 07-November-24  | 12.19  | Call         | Bond Future            | 4900      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | R035 On 07-November-24 | 12.19  | Put          | Bond Future | 2217      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R035 On 07-November-24 | 12.17  | Put          | Bond Future | 2251      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R035 On 07-November-24 | 12.18  | Put          | Bond Future | 2234      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R035 On 06-February-25 |        |              | Bond Future | 11.79     | 87.2584                       | 87.0980   | 87.2584                         | 0.00          |
| 10/01/2024 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 5417      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2024 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 2340      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R053 On 01-February-24 |        |              | Bond Future | 12.17     | 99.5097                       | 99.7282   | 99.5097                         | 0.00          |
| 10/01/2024 | R053 On 01-February-24 | 12.93  | Call         | Bond Future | 5581      | 5                             | 6         | 5                               | 0.00          |
| 10/01/2024 | R053 On 01-February-24 | 12.92  | Call         | Bond Future | 5516      | 5                             | 6         | 5                               | 0.00          |
| 10/01/2024 | R053 On 01-February-24 | 12.94  | Call         | Bond Future | 5646      | 5                             | 6         | 5                               | 0.00          |
| 10/01/2024 | R053 On 01-February-24 | 12.94  | Put          | Bond Future | 78        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R053 On 01-February-24 | 12.92  | Put          | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R053 On 01-February-24 | 12.93  | Put          | Bond Future | 81        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R053 On 02-May-24      |        |              | Bond Future | 12.27     | 95.8431                       | 96.0663   | 95.8431                         | 5,189.00      |
| 10/01/2024 | R053 On 02-May-24      | 13.03  | Call         | Bond Future | 6581      | 6                             | 7         | 6                               | 0.00          |
| 10/01/2024 | R053 On 02-May-24      | 13.04  | Call         | Bond Future | 6634      | 6                             | 7         | 6                               | 0.00          |
| 10/01/2024 | R053 On 02-May-24      | 13.02  | Call         | Bond Future | 6528      | 6                             | 7         | 6                               | 0.00          |
| 10/01/2024 | R053 On 02-May-24      | 13.02  | Put          | Bond Future | 1173      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R053 On 02-May-24      | 13.04  | Put          | Bond Future | 1144      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R053 On 02-May-24      | 13.03  | Put          | Bond Future | 1158      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R053 On 01-August-24   |        |              | Bond Future | 12.37     | 97.9724                       | 98.2010   | 97.9724                         | 0.00          |
| 10/01/2024 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 7466      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2024 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 7515      | 7                             | 8         | 7                               | 0.00          |
| 10/01/2024 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 7417      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2024 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 2080      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 2045      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 2063      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R053 On 07-November-24 |        |              | Bond Future | 12.49     | 94.3869                       | 94.6222   | 94.3869                         | 0.00          |
| 10/01/2024 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 6260      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 6302      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 6217      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 4097      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 4043      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 4070      | 4                             | 4         | 4                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | R053 On 06-February-25 |        |              | Bond Future | 12.62     | 96.3880                       | 96.6295   | 96.3880                         | 0.00          |
| 10/01/2024 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 6927      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2024 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 4678      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | R186 On 01-February-24 |        |              | Bond Future | 8.63      | 106.0216                      | 105.9939  | 106.0216                        | 74,921.00     |
| 10/01/2024 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 2237      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 2212      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 2261      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R186 On 02-May-24      |        |              | Bond Future | 8.59      | 108.3636                      | 108.3350  | 108.3636                        | 11,233.00     |
| 10/01/2024 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 181       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 176       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 187       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R186 On 02-May-24      | 9.73   | Call         | Bond Future | 2764      | 3                             | 3         | 3                               | 2,030.00      |
| 10/01/2024 | R186 On 02-May-24      | 10.40  | Call         | Bond Future | 4210      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R186 On 02-May-24      | 10.40  | Put          | Bond Future | 34        | 0                             | 0         | 0                               | 2,030.00      |
| 10/01/2024 | R186 On 02-May-24      | 9.73   | Put          | Bond Future | 110       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 1579      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 1617      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 1598      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R186 On 01-August-24   |        |              | Bond Future | 8.54      | 105.4624                      | 105.4336  | 105.4624                        | 0.00          |
| 10/01/2024 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 1099      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 1113      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 1086      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 782       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 766       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 774       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R186 On 07-November-24 |        |              | Bond Future | 8.50      | 107.9248                      | 107.8967  | 107.9248                        | 44,581.00     |
| 10/01/2024 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 1863      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 1849      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 1878      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 627       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 636       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 631       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R186 On 06-February-25 |        |              | Bond Future | 8.49      | 104.9012                      | 104.8739  | 104.9012                        | 0.00          |
| 10/01/2024 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 1682      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 747       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R202 On 01-February-24 |        |              | Bond Future | 259.77    | 259.6281                      | 259.7668  | 259.6281                        | 5,070.00      |
| 10/01/2024 | R202 On 02-May-24      |        |              | Bond Future | 265.57    | 265.4271                      | 265.5684  | 265.4271                        | 0.00          |
| 10/01/2024 | R202 On 01-August-24   |        |              | Bond Future | 266.43    | 266.2864                      | 266.4323  | 266.2864                        | 0.00          |
| 10/01/2024 | R202 On 07-November-24 |        |              | Bond Future | 272.73    | 272.5745                      | 272.7271  | 272.5745                        | 6.00          |
| 10/01/2024 | R202 On 06-February-25 |        |              | Bond Future | 273.35    | 273.1914                      | 273.3508  | 273.1914                        | 0.00          |
| 10/01/2024 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 6561      | 6                             | 7         | 6                               | 0.00          |
| 10/01/2024 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R209 On 01-February-24 |        |              | Bond Future | 11.53     | 68.1998                       | 68.1408   | 68.1998                         | 12,132.00     |
| 10/01/2024 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 2923      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 2965      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 2881      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 89        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 81        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R209 On 02-May-24      |        |              | Bond Future | 11.61     | 66.5533                       | 66.4928   | 66.5533                         | 0.00          |
| 10/01/2024 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 890       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 906       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 873       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 3037      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 2970      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 3003      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R209 On 01-August-24   |        |              | Bond Future | 11.70     | 68.0319                       | 67.9704   | 68.0319                         | 0.00          |
| 10/01/2024 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 2686      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 2660      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 2713      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 2244      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 2284      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 2264      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R209 On 07-November-24 |        |              | Bond Future | 11.81     | 66.4634                       | 66.4013   | 66.4634                         | 5,237.00      |
| 10/01/2024 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 4123      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 4151      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 4095      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 2270      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 2238      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 2254      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R209 On 06-February-25 |        |              | Bond Future | 11.92     | 67.8739                       | 67.8114   | 67.8739                         | 0.00          |
| 10/01/2024 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 4674      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 2371      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R210 On 01-February-24 |        |              | Bond Future | 234.66    | 234.5415                      | 234.6566  | 234.5415                        | 677.00        |
| 10/01/2024 | R210 On 02-May-24      |        |              | Bond Future | 236.64    | 236.5196                      | 236.6367  | 236.5196                        | 0.00          |
| 10/01/2024 | R210 On 01-August-24   |        |              | Bond Future | 241.95    | 241.8312                      | 241.9521  | 241.8312                        | 0.00          |
| 10/01/2024 | R210 On 07-November-24 |        |              | Bond Future | 244.32    | 244.1933                      | 244.3203  | 244.1933                        | 60.00         |
| 10/01/2024 | R210 On 06-February-25 |        |              | Bond Future | 249.57    | 249.4403                      | 249.5731  | 249.4403                        | 0.00          |
| 10/01/2024 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 9963      | 10                            | 10        | 10                              | 0.00          |
| 10/01/2024 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R213 On 01-February-24 |        |              | Bond Future | 10.21     | 87.1039                       | 87.1817   | 87.1039                         | 29,769.00     |
| 10/01/2024 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 6332      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 6292      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 6372      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R213 On 02-May-24      |        |              | Bond Future | 10.27     | 85.4695                       | 85.5487   | 85.4695                         | 0.00          |
| 10/01/2024 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 1622      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 1600      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 1646      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 1504      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 1545      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 1525      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R213 On 01-August-24   |        |              | Bond Future | 10.32     | 87.3686                       | 87.4500   | 87.3686                         | 0.00          |
| 10/01/2024 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 3496      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 3524      | 3                             | 4         | 3                               | 0.00          |
| 10/01/2024 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 3467      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 1237      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 1212      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 1224      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R213 On 07-November-24 |        |              | Bond Future | 10.41     | 85.8476                       | 85.9320   | 85.8476                         | 16,191.00     |
| 10/01/2024 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 4538      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2024 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 4510      | 4                             | 5         | 4                               | 0.00          |
| 10/01/2024 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 4567      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 1284      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 1305      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 1295      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R213 On 06-February-25 |        |              | Bond Future | 10.51     | 87.6712                       | 87.7586   | 87.6712                         | 0.00          |
| 10/01/2024 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 4761      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 1499      | 2                             | 1         | 2                               | 0.00          |
| 10/01/2024 | R214 On 01-February-24 |        |              | Bond Future | 11.95     | 63.3745                       | 63.5150   | 63.3745                         | 16,640.00     |
| 10/01/2024 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 1381      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 1414      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 1347      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 439       | 1                             | 0         | 1                               | 0.00          |
| 10/01/2024 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 410       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 424       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R214 On 02-May-24      |        |              | Bond Future | 12.04     | 61.4700                       | 61.6134   | 61.4700                         | 10,172.00     |
| 10/01/2024 | R214 On 02-May-24      | 12.14  | Call         | Bond Future | 2111      | 2                             | 2         | 2                               | 7,110.00      |
| 10/01/2024 | R214 On 02-May-24      | 13.52  | Call         | Bond Future | 6857      | 7                             | 7         | 7                               | 0.00          |
| 10/01/2024 | R214 On 02-May-24      | 12.87  | Call         | Bond Future | 4473      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R214 On 02-May-24      | 12.12  | Call         | Bond Future | 2056      | 2                             | 2         | 2                               | 10,000.00     |
| 10/01/2024 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 691       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 705       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 676       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 3619      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 3543      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 3581      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R214 On 02-May-24      | 12.14  | Put          | Bond Future | 1634      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R214 On 02-May-24      | 12.87  | Put          | Bond Future | 631       | 1                             | 1         | 1                               | 17,110.00     |
| 10/01/2024 | R214 On 02-May-24      | 12.12  | Put          | Bond Future | 1675      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R214 On 02-May-24      | 13.52  | Put          | Bond Future | 263       | 0                             | 0         | 0                               | 17,110.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | R214 On 01-August-24   |        |              | Bond Future | 12.13     | 62.8358                       | 62.9828   | 62.8358                         | 0.00          |
| 10/01/2024 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 2613      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 2587      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 2639      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 2398      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 2442      | 3                             | 2         | 3                               | 0.00          |
| 10/01/2024 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 2420      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R214 On 07-November-24 |        |              | Bond Future | 12.24     | 60.9957                       | 61.1469   | 60.9957                         | 0.00          |
| 10/01/2024 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 4132      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 4161      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 4104      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 2439      | 3                             | 2         | 3                               | 0.00          |
| 10/01/2024 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 2405      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 2422      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R214 On 06-February-25 |        |              | Bond Future | 12.36     | 62.2905                       | 62.4457   | 62.2905                         | 0.00          |
| 10/01/2024 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 4461      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 2856      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 |        |              | Bond Future | 12.17     | 77.2798                       | 77.3607   | 77.2798                         | 242,873.00    |
| 10/01/2024 | R248 On 01-February-24 | 13.90  | Call         | Bond Future | 9124      | 9                             | 9         | 9                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 13.10  | Call         | Bond Future | 5198      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 912       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 942       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 883       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 13.37  | Call         | Bond Future | 6560      | 6                             | 7         | 6                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 12.30  | Call         | Bond Future | 1413      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 11.50  | Call         | Bond Future | 33        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 12.30  | Put          | Bond Future | 652       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 11.50  | Put          | Bond Future | 4212      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 13.37  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 1066      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 1005      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 1035      | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 13.10  | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R248 On 01-February-24 | 13.90  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | R248 On 02-May-24      |        |              | Bond Future | 12.27     | 74.5387                       | 74.6212   | 74.5387                         | 13,882.00     |
| 10/01/2024 | R248 On 02-May-24      | 11.40  | Call         | Bond Future | 447       | 0                             | 0         | 0                               | 0.00          |
| 10/01/2024 | R248 On 02-May-24      | 12.40  | Call         | Bond Future | 2689      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R248 On 02-May-24      | 13.16  | Call         | Bond Future | 5652      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 521       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 533       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 510       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 5509      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 5401      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 5455      | 6                             | 5         | 6                               | 0.00          |
| 10/01/2024 | R248 On 02-May-24      | 13.16  | Put          | Bond Future | 730       | 1                             | 1         | 1                               | 0.00          |
| 10/01/2024 | R248 On 02-May-24      | 12.40  | Put          | Bond Future | 1911      | 2                             | 2         | 2                               | 0.00          |
| 10/01/2024 | R248 On 02-May-24      | 11.40  | Put          | Bond Future | 5842      | 6                             | 6         | 6                               | 0.00          |
| 10/01/2024 | R248 On 01-August-24   |        |              | Bond Future | 12.36     | 76.1949                       | 76.2796   | 76.1949                         | 13,000.00     |
| 10/01/2024 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 2982      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 3013      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 2952      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 3311      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 3256      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 3283      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R248 On 07-November-24 |        |              | Bond Future | 12.48     | 73.5216                       | 73.6093   | 73.5216                         | 0.00          |
| 10/01/2024 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 4810      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 4843      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 4777      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 3125      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 3082      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 3104      | 3                             | 3         | 3                               | 0.00          |
| 10/01/2024 | R248 On 06-February-25 |        |              | Bond Future | 12.61     | 75.0817                       | 75.1723   | 75.0817                         | 0.00          |
| 10/01/2024 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 4636      | 5                             | 5         | 5                               | 0.00          |
| 10/01/2024 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 4080      | 4                             | 4         | 4                               | 0.00          |
| 10/01/2024 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 10/01/2024 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2024 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |