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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/09/2023 TO: 15/09/2023

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | 2025 On 02-November-23 |        |              | Bond Future        | 172.75    | 172.7610                      | 172.7474  | 172.7610                        | 5,228.00      |
| 15/09/2023 | 2025 On 01-February-24 |        |              | Bond Future        | 174.83    | 174.8490                      | 174.8292  | 174.8490                        | 2,884.00      |
| 15/09/2023 | 2025 On 02-May-24      |        |              | Bond Future        | 178.73    | 178.7642                      | 178.7334  | 178.7642                        | 0.00          |
| 15/09/2023 | 2025 On 01-August-24   |        |              | Bond Future        | 180.85    | 180.9177                      | 180.8544  | 180.9177                        | 0.00          |
| 15/09/2023 | 2025 On 07-November-24 |        |              | Bond Future        | 185.10    | 185.1595                      | 185.1009  | 185.1595                        | 0.00          |
| 15/09/2023 | 2029 On 02-November-23 |        |              | Bond Future        | 124.68    | 124.6952                      | 124.6849  | 124.6952                        | 2,068.00      |
| 15/09/2023 | 2029 On 01-February-24 |        |              | Bond Future        | 127.48    | 127.4984                      | 127.4836  | 127.4984                        | 728.00        |
| 15/09/2023 | 2029 On 02-May-24      |        |              | Bond Future        | 128.96    | 128.9855                      | 128.9627  | 128.9855                        | 0.00          |
| 15/09/2023 | 2029 On 01-August-24   |        |              | Bond Future        | 131.82    | 131.8674                      | 131.8212  | 131.8674                        | 0.00          |
| 15/09/2023 | 2029 On 07-November-24 |        |              | Bond Future        | 133.51    | 133.5575                      | 133.5147  | 133.5575                        | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 |        |              | Bond Future        | 10.51     | 91.0167                       | 90.8689   | 91.0167                         | 90,109.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 1906      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 1877      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 1936      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 9.57   | Call         | Bond Future | 27        | 0                             | 0         | 0                               | 800.00        |
| 15/09/2023 | 2030 On 02-November-23 | 10.07  | Call         | Bond Future | 334       | 0                             | 0         | 0                               | 800.00        |
| 15/09/2023 | 2030 On 02-November-23 | 11.57  | Call         | Bond Future | 4451      | 5                             | 4         | 5                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 10.39  | Call         | Bond Future | 850       | 1                             | 1         | 1                               | 500.00        |
| 15/09/2023 | 2030 On 02-November-23 | 11.43  | Call         | Bond Future | 3950      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 9.89   | Call         | Bond Future | 163       | 0                             | 0         | 0                               | 500.00        |
| 15/09/2023 | 2030 On 02-November-23 | 11.12  | Call         | Bond Future | 2880      | 3                             | 3         | 3                               | 500.00        |
| 15/09/2023 | 2030 On 02-November-23 | 12.27  | Call         | Bond Future | 7016      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 10.62  | Call         | Bond Future | 1382      | 1                             | 1         | 1                               | 500.00        |
| 15/09/2023 | 2030 On 02-November-23 | 11.12  | Put          | Bond Future | 375       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 12.27  | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 500.00        |
| 15/09/2023 | 2030 On 02-November-23 | 10.62  | Put          | Bond Future | 916       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 10.39  | Put          | Bond Future | 1342      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 11.43  | Put          | Bond Future | 210       | 0                             | 0         | 0                               | 500.00        |
| 15/09/2023 | 2030 On 02-November-23 | 9.89   | Put          | Bond Future | 2785      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 11.57  | Put          | Bond Future | 160       | 0                             | 0         | 0                               | 800.00        |
| 15/09/2023 | 2030 On 02-November-23 | 10.07  | Put          | Bond Future | 2182      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 9.57   | Put          | Bond Future | 4045      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 647       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 670       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 658       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 |        |              | Bond Future | 10.59     | 89.0348                       | 88.8805   | 89.0348                         | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 10.07  | Call         | Bond Future | 1090      | 1                             | 1         | 1                               | 400.00        |
| 15/09/2023 | 2030 On 01-February-24 | 12.10  | Call         | Bond Future | 6281      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 9.57   | Call         | Bond Future | 546       | 1                             | 1         | 1                               | 400.00        |
| 15/09/2023 | 2030 On 01-February-24 | 11.31  | Call         | Bond Future | 3839      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 9.93   | Call         | Bond Future | 906       | 1                             | 1         | 1                               | 1,360.00      |
| 15/09/2023 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 3983      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 4012      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 3954      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 10.16  | Call         | Bond Future | 1223      | 1                             | 1         | 1                               | 200.00        |
| 15/09/2023 | 2030 On 01-February-24 | 11.00  | Call         | Bond Future | 2989      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2030 On 01-February-24 | 11.75  | Call         | Bond Future | 5163      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 9.89   | Call         | Bond Future | 859       | 1                             | 1         | 1                               | 500.00        |
| 15/09/2023 | 2030 On 01-February-24 | 10.39  | Call         | Bond Future | 1615      | 2                             | 2         | 2                               | 500.00        |
| 15/09/2023 | 2030 On 01-February-24 | 11.86  | Call         | Bond Future | 5510      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 11.85  | Call         | Bond Future | 5478      | 6                             | 5         | 6                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 10.00  | Call         | Bond Future | 992       | 1                             | 1         | 1                               | 500.00        |
| 15/09/2023 | 2030 On 01-February-24 | 11.85  | Put          | Bond Future | 551       | 1                             | 1         | 1                               | 500.00        |
| 15/09/2023 | 2030 On 01-February-24 | 10.00  | Put          | Bond Future | 3395      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 11.86  | Put          | Bond Future | 545       | 1                             | 1         | 1                               | 500.00        |
| 15/09/2023 | 2030 On 01-February-24 | 10.39  | Put          | Bond Future | 2408      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 9.89   | Put          | Bond Future | 3723      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 11.75  | Put          | Bond Future | 613       | 1                             | 1         | 1                               | 200.00        |
| 15/09/2023 | 2030 On 01-February-24 | 11.00  | Put          | Bond Future | 1335      | 1                             | 1         | 1                               | 700.00        |
| 15/09/2023 | 2030 On 01-February-24 | 10.16  | Put          | Bond Future | 2961      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 933       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 914       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 924       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 11.31  | Put          | Bond Future | 973       | 1                             | 1         | 1                               | 1,360.00      |
| 15/09/2023 | 2030 On 01-February-24 | 9.93   | Put          | Bond Future | 3602      | 3                             | 4         | 3                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 10.07  | Put          | Bond Future | 3201      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 9.57   | Put          | Bond Future | 4766      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2030 On 01-February-24 | 12.10  | Put          | Bond Future | 422       | 0                             | 0         | 0                               | 400.00        |
| 15/09/2023 | 2030 On 02-May-24      |        |              | Bond Future | 10.68     | 91.0067                       | 90.8437   | 91.0067                         | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 1089      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 1101      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 1077      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 10.62  | Call         | Bond Future | 2356      | 2                             | 2         | 2                               | 500.00        |
| 15/09/2023 | 2030 On 02-May-24      | 11.12  | Call         | Bond Future | 3484      | 4                             | 3         | 4                               | 500.00        |
| 15/09/2023 | 2030 On 02-May-24      | 13.15  | Call         | Bond Future | 9372      | 10                            | 9         | 10                              | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 10.82  | Call         | Bond Future | 2780      | 3                             | 3         | 3                               | 1,080.00      |
| 15/09/2023 | 2030 On 02-May-24      | 12.38  | Call         | Bond Future | 7031      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 9.66   | Call         | Bond Future | 926       | 1                             | 1         | 1                               | 1,000.00      |
| 15/09/2023 | 2030 On 02-May-24      | 10.16  | Call         | Bond Future | 1541      | 2                             | 2         | 2                               | 1,000.00      |
| 15/09/2023 | 2030 On 02-May-24      | 11.94  | Call         | Bond Future | 5717      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 11.94  | Put          | Bond Future | 950       | 1                             | 1         | 1                               | 1,000.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2030 On 02-May-24      | 10.16  | Put          | Bond Future | 3590      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 9.66   | Put          | Bond Future | 5011      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 12.38  | Put          | Bond Future | 679       | 1                             | 1         | 1                               | 1,080.00      |
| 15/09/2023 | 2030 On 02-May-24      | 10.82  | Put          | Bond Future | 2223      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 13.15  | Put          | Bond Future | 335       | 0                             | 0         | 0                               | 500.00        |
| 15/09/2023 | 2030 On 02-May-24      | 11.12  | Put          | Bond Future | 1774      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 10.62  | Put          | Bond Future | 2579      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 4546      | 4                             | 5         | 4                               | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 4487      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 4516      | 4                             | 5         | 4                               | 0.00          |
| 15/09/2023 | 2030 On 01-August-24   |        |              | Bond Future | 10.78     | 89.0130                       | 88.8300   | 89.0130                         | 0.00          |
| 15/09/2023 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 2059      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 2076      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 2041      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 3612      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 3569      | 3                             | 4         | 3                               | 0.00          |
| 15/09/2023 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 3591      | 3                             | 4         | 3                               | 0.00          |
| 15/09/2023 | 2030 On 07-November-24 |        |              | Bond Future | 10.91     | 91.0736                       | 90.8898   | 91.0736                         | 0.00          |
| 15/09/2023 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 2790      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 2771      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 2809      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 3350      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 3385      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 3368      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 |        |              | Bond Future | 11.41     | 84.1603                       | 84.0709   | 84.1603                         | 171,435.00    |
| 15/09/2023 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 833       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 855       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 811       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 10.85  | Call         | Bond Future | 232       | 0                             | 0         | 0                               | 10,000.00     |
| 15/09/2023 | 2032 On 02-November-23 | 10.35  | Call         | Bond Future | 14        | 0                             | 0         | 0                               | 7,750.00      |
| 15/09/2023 | 2032 On 02-November-23 | 10.58  | Call         | Bond Future | 56        | 0                             | 0         | 0                               | 500.00        |
| 15/09/2023 | 2032 On 02-November-23 | 11.60  | Call         | Bond Future | 1817      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.78  | Call         | Bond Future | 2406      | 3                             | 2         | 3                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.28  | Call         | Bond Future | 945       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2032 On 02-November-23 | 10.71  | Call         | Bond Future | 119       | 0                             | 0         | 0                               | 500.00        |
| 15/09/2023 | 2032 On 02-November-23 | 11.50  | Call         | Bond Future | 1519      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.00  | Call         | Bond Future | 415       | 1                             | 0         | 1                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.90  | Call         | Bond Future | 2827      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.09  | Call         | Bond Future | 559       | 1                             | 1         | 1                               | 500.00        |
| 15/09/2023 | 2032 On 02-November-23 | 12.26  | Call         | Bond Future | 4183      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 10.59  | Call         | Bond Future | 60        | 0                             | 0         | 0                               | 500.00        |
| 15/09/2023 | 2032 On 02-November-23 | 11.09  | Put          | Bond Future | 2065      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 12.26  | Put          | Bond Future | 284       | 0                             | 0         | 0                               | 500.00        |
| 15/09/2023 | 2032 On 02-November-23 | 10.59  | Put          | Bond Future | 4022      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.00  | Put          | Bond Future | 2357      | 2                             | 2         | 2                               | 500.00        |
| 15/09/2023 | 2032 On 02-November-23 | 10.58  | Put          | Bond Future | 4068      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.50  | Put          | Bond Future | 1077      | 1                             | 1         | 1                               | 500.00        |
| 15/09/2023 | 2032 On 02-November-23 | 11.28  | Put          | Bond Future | 1541      | 2                             | 2         | 2                               | 500.00        |
| 15/09/2023 | 2032 On 02-November-23 | 10.71  | Put          | Bond Future | 3483      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.78  | Put          | Bond Future | 668       | 1                             | 1         | 1                               | 500.00        |
| 15/09/2023 | 2032 On 02-November-23 | 11.60  | Put          | Bond Future | 910       | 1                             | 1         | 1                               | 15,500.00     |
| 15/09/2023 | 2032 On 02-November-23 | 10.35  | Put          | Bond Future | 5189      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 10.85  | Put          | Bond Future | 2905      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 1693      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 1641      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 1667      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2032 On 02-November-23 | 11.90  | Put          | Bond Future | 542       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 |        |              | Bond Future | 11.51     | 86.0318                       | 85.9375   | 86.0318                         | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 10.01  | Call         | Bond Future | 331       | 0                             | 0         | 0                               | 1,200.00      |
| 15/09/2023 | 2032 On 01-February-24 | 10.76  | Call         | Bond Future | 978       | 1                             | 1         | 1                               | 1,200.00      |
| 15/09/2023 | 2032 On 01-February-24 | 12.62  | Call         | Bond Future | 5761      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 3284      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 3255      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 3312      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 10.59  | Call         | Bond Future | 765       | 1                             | 1         | 1                               | 500.00        |
| 15/09/2023 | 2032 On 01-February-24 | 11.09  | Call         | Bond Future | 1502      | 2                             | 2         | 2                               | 500.00        |
| 15/09/2023 | 2032 On 01-February-24 | 12.73  | Call         | Bond Future | 6140      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 10.78  | Call         | Bond Future | 1005      | 1                             | 1         | 1                               | 200.00        |
| 15/09/2023 | 2032 On 01-February-24 | 11.75  | Call         | Bond Future | 3031      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2032 On 01-February-24 | 12.50  | Call         | Bond Future | 5353      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 12.50  | Put          | Bond Future | 958       | 1                             | 1         | 1                               | 200.00        |
| 15/09/2023 | 2032 On 01-February-24 | 11.75  | Put          | Bond Future | 1939      | 2                             | 2         | 2                               | 200.00        |
| 15/09/2023 | 2032 On 01-February-24 | 10.78  | Put          | Bond Future | 4460      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 12.73  | Put          | Bond Future | 767       | 1                             | 1         | 1                               | 500.00        |
| 15/09/2023 | 2032 On 01-February-24 | 11.09  | Put          | Bond Future | 3469      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 10.59  | Put          | Bond Future | 5149      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 1769      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 1802      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 1786      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 12.62  | Put          | Bond Future | 853       | 1                             | 1         | 1                               | 1,200.00      |
| 15/09/2023 | 2032 On 01-February-24 | 10.76  | Put          | Bond Future | 4530      | 4                             | 5         | 4                               | 0.00          |
| 15/09/2023 | 2032 On 01-February-24 | 10.01  | Put          | Bond Future | 7631      | 8                             | 8         | 8                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      |        |              | Bond Future | 11.63     | 83.7756                       | 83.6743   | 83.7756                         | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 1105      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 1093      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 1118      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 10.36  | Call         | Bond Future | 907       | 1                             | 1         | 1                               | 1,000.00      |
| 15/09/2023 | 2032 On 02-May-24      | 10.86  | Call         | Bond Future | 1538      | 2                             | 2         | 2                               | 1,000.00      |
| 15/09/2023 | 2032 On 02-May-24      | 12.90  | Call         | Bond Future | 6763      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 10.59  | Call         | Bond Future | 1156      | 1                             | 1         | 1                               | 500.00        |
| 15/09/2023 | 2032 On 02-May-24      | 11.09  | Call         | Bond Future | 1926      | 2                             | 2         | 2                               | 500.00        |
| 15/09/2023 | 2032 On 02-May-24      | 13.18  | Call         | Bond Future | 7676      | 8                             | 8         | 8                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 11.35  | Call         | Bond Future | 2446      | 2                             | 2         | 2                               | 1,550.00      |
| 15/09/2023 | 2032 On 02-May-24      | 13.35  | Call         | Bond Future | 8240      | 8                             | 8         | 8                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 10.65  | Call         | Bond Future | 1235      | 1                             | 1         | 1                               | 1,550.00      |
| 15/09/2023 | 2032 On 02-May-24      | 13.35  | Put          | Bond Future | 940       | 1                             | 1         | 1                               | 1,550.00      |
| 15/09/2023 | 2032 On 02-May-24      | 11.35  | Put          | Bond Future | 3695      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 10.65  | Put          | Bond Future | 5771      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 13.18  | Put          | Bond Future | 1058      | 1                             | 1         | 1                               | 500.00        |
| 15/09/2023 | 2032 On 02-May-24      | 11.09  | Put          | Bond Future | 4377      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 10.59  | Put          | Bond Future | 5982      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 12.90  | Put          | Bond Future | 1284      | 1                             | 1         | 1                               | 1,000.00      |
| 15/09/2023 | 2032 On 02-May-24      | 10.86  | Put          | Bond Future | 5071      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 10.36  | Put          | Bond Future | 6855      | 7                             | 7         | 7                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 6089      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 6161      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 6125      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2032 On 01-August-24   |        |              | Bond Future | 11.75     | 85.6270                       | 85.5084   | 85.6270                         | 0.00          |
| 15/09/2023 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 2107      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 2090      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 2125      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 4809      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 4866      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 4838      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2032 On 07-November-24 |        |              | Bond Future | 11.91     | 83.4435                       | 83.3255   | 83.4435                         | 0.00          |
| 15/09/2023 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 2766      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 2786      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 2747      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 4626      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 4577      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 4601      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2033 On 02-November-23 |        |              | Bond Future | 116.95    | 117.2545                      | 116.9540  | 117.2545                        | 2,258.00      |
| 15/09/2023 | 2033 On 01-February-24 |        |              | Bond Future | 119.58    | 119.8904                      | 119.5793  | 119.8904                        | 5,737.00      |
| 15/09/2023 | 2033 On 02-May-24      |        |              | Bond Future | 120.79    | 121.1118                      | 120.7865  | 121.1118                        | 0.00          |
| 15/09/2023 | 2033 On 01-August-24   |        |              | Bond Future | 123.46    | 123.8179                      | 123.4638  | 123.8179                        | 0.00          |
| 15/09/2023 | 2033 On 07-November-24 |        |              | Bond Future | 124.86    | 125.2206                      | 124.8624  | 125.2206                        | 0.00          |
| 15/09/2023 | 2037 On 02-November-23 |        |              | Bond Future | 12.46     | 76.9705                       | 76.8969   | 76.9705                         | 71,295.00     |
| 15/09/2023 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 159       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 153       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 165       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | 2037 On 02-November-23 | 13.89  | Call         | Bond Future | 6996      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | 2037 On 02-November-23 | 12.52  | Call         | Bond Future | 1732      | 2                             | 2         | 2                               | 731.00        |
| 15/09/2023 | 2037 On 02-November-23 | 12.02  | Call         | Bond Future | 622       | 1                             | 1         | 1                               | 731.00        |
| 15/09/2023 | 2037 On 02-November-23 | 12.02  | Put          | Bond Future | 2946      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2037 On 02-November-23 | 13.89  | Put          | Bond Future | 111       | 0                             | 0         | 0                               | 731.00        |
| 15/09/2023 | 2037 On 02-November-23 | 12.52  | Put          | Bond Future | 1420      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 4981      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 5084      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 5032      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2037 On 01-February-24 |        |              | Bond Future | 12.58     | 74.4258                       | 74.3480   | 74.4258                         | 76,958.00     |
| 15/09/2023 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 2088      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 2112      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 2064      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2037 On 01-February-24 | 13.93  | Call         | Bond Future | 7250      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | 2037 On 01-February-24 | 12.93  | Call         | Bond Future | 3784      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2037 On 01-February-24 | 12.09  | Call         | Bond Future | 1579      | 2                             | 2         | 2                               | 2,500.00      |
| 15/09/2023 | 2037 On 01-February-24 | 12.93  | Put          | Bond Future | 2045      | 2                             | 2         | 2                               | 2,500.00      |
| 15/09/2023 | 2037 On 01-February-24 | 12.09  | Put          | Bond Future | 4142      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2037 On 01-February-24 | 13.93  | Put          | Bond Future | 842       | 1                             | 1         | 1                               | 2,500.00      |
| 15/09/2023 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 3464      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 3407      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 3435      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2037 On 02-May-24      |        |              | Bond Future | 12.71     | 76.0739                       | 75.9899   | 76.0739                         | 0.00          |
| 15/09/2023 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 1002      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 1013      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 991       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 7827      | 8                             | 8         | 8                               | 0.00          |
| 15/09/2023 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 7736      | 8                             | 8         | 8                               | 0.00          |
| 15/09/2023 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 7781      | 8                             | 8         | 8                               | 0.00          |
| 15/09/2023 | 2037 On 01-August-24   |        |              | Bond Future | 12.86     | 73.4993                       | 73.3997   | 73.4993                         | 0.00          |
| 15/09/2023 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 2330      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 2349      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 2311      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 6211      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 6143      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 6177      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2037 On 07-November-24 |        |              | Bond Future | 13.02     | 75.1989                       | 75.1000   | 75.1989                         | 0.00          |
| 15/09/2023 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 3383      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 3360      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 3405      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 5498      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 5554      | 5                             | 6         | 5                               | 0.00          |
| 15/09/2023 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 5526      | 5                             | 6         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2038 On 02-November-23 |        |              | Bond Future | 126.32    | 126.3174                      | 126.3250  | 126.3174                        | 4,695.00      |
| 15/09/2023 | 2038 On 01-February-24 |        |              | Bond Future | 127.14    | 127.1368                      | 127.1403  | 127.1368                        | 0.00          |
| 15/09/2023 | 2038 On 02-May-24      |        |              | Bond Future | 129.98    | 129.9835                      | 129.9793  | 129.9835                        | 0.00          |
| 15/09/2023 | 2038 On 01-August-24   |        |              | Bond Future | 130.79    | 130.8166                      | 130.7890  | 130.8166                        | 0.00          |
| 15/09/2023 | 2038 On 07-November-24 |        |              | Bond Future | 133.86    | 133.8822                      | 133.8586  | 133.8822                        | 0.00          |
| 15/09/2023 | 2040 On 02-November-23 |        |              | Bond Future | 12.67     | 77.2461                       | 77.3634   | 77.2461                         | 45,656.00     |
| 15/09/2023 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 90        | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 93        | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 87        | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | 2040 On 02-November-23 | 11.50  | Call         | Bond Future | 65        | 0                             | 0         | 0                               | 875.00        |
| 15/09/2023 | 2040 On 02-November-23 | 12.10  | Call         | Bond Future | 468       | 1                             | 0         | 1                               | 875.00        |
| 15/09/2023 | 2040 On 02-November-23 | 12.97  | Call         | Bond Future | 2616      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | 2040 On 02-November-23 | 12.60  | Call         | Bond Future | 1456      | 1                             | 1         | 1                               | 128.00        |
| 15/09/2023 | 2040 On 02-November-23 | 13.64  | Call         | Bond Future | 5301      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2040 On 02-November-23 | 11.80  | Call         | Bond Future | 185       | 0                             | 0         | 0                               | 128.00        |
| 15/09/2023 | 2040 On 02-November-23 | 12.60  | Put          | Bond Future | 1840      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2040 On 02-November-23 | 11.80  | Put          | Bond Future | 5173      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2040 On 02-November-23 | 13.64  | Put          | Bond Future | 300       | 0                             | 0         | 0                               | 128.00        |
| 15/09/2023 | 2040 On 02-November-23 | 12.97  | Put          | Bond Future | 1011      | 1                             | 1         | 1                               | 875.00        |
| 15/09/2023 | 2040 On 02-November-23 | 12.10  | Put          | Bond Future | 3679      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2040 On 02-November-23 | 11.50  | Put          | Bond Future | 6893      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 6418      | 7                             | 6         | 7                               | 0.00          |
| 15/09/2023 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 6300      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 6359      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2040 On 01-February-24 |        |              | Bond Future | 12.79     | 74.4572                       | 74.5744   | 74.4572                         | 94,218.00     |
| 15/09/2023 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 1754      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 1732      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 1776      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 4215      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 4284      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 4249      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2040 On 02-May-24      |        |              | Bond Future | 12.93     | 76.1060                       | 76.2212   | 76.1060                         | 0.00          |
| 15/09/2023 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 1015      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 1004      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 1027      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 8438      | 9                             | 8         | 9                               | 0.00          |
| 15/09/2023 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 8538      | 9                             | 9         | 9                               | 0.00          |
| 15/09/2023 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 8488      | 9                             | 8         | 9                               | 0.00          |
| 15/09/2023 | 2040 On 01-August-24   |        |              | Bond Future | 13.07     | 73.2816                       | 73.3857   | 73.2816                         | 0.00          |
| 15/09/2023 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 2460      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 2440      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 2480      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 6409      | 7                             | 6         | 7                               | 0.00          |
| 15/09/2023 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 6481      | 7                             | 6         | 7                               | 0.00          |
| 15/09/2023 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 6445      | 7                             | 6         | 7                               | 0.00          |
| 15/09/2023 | 2040 On 07-November-24 |        |              | Bond Future | 13.23     | 74.9757                       | 75.0852   | 74.9757                         | 0.00          |
| 15/09/2023 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 3639      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 3663      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 3615      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 5633      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 5576      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 5605      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2044 On 02-November-23 |        |              | Bond Future | 12.77     | 73.3026                       | 73.3915   | 73.3026                         | 52,373.00     |
| 15/09/2023 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future | 55        | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future | 53        | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future | 57        | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | 2044 On 02-November-23 | 12.75  | Call         | Bond Future | 1603      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2044 On 02-November-23 | 13.00  | Call         | Bond Future | 2374      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2044 On 02-November-23 | 12.00  | Call         | Bond Future | 265       | 0                             | 0         | 0                               | 5,860.00      |
| 15/09/2023 | 2044 On 02-November-23 | 12.00  | Put          | Bond Future | 4676      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2044 On 02-November-23 | 13.00  | Put          | Bond Future | 1168      | 1                             | 1         | 1                               | 6,375.00      |
| 15/09/2023 | 2044 On 02-November-23 | 12.75  | Put          | Bond Future | 1733      | 2                             | 2         | 2                               | 5,860.00      |
| 15/09/2023 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future | 7120      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future | 7243      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future | 7181      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | 2044 On 01-February-24 |        |              | Bond Future | 12.90     | 70.5512                       | 70.6396   | 70.5512                         | 31,894.00     |
| 15/09/2023 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 1398      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 1417      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 1379      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 4848      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 4770      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 4809      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | 2044 On 02-May-24      |        |              | Bond Future | 13.02     | 72.1134                       | 72.1994   | 72.1134                         | 0.00          |
| 15/09/2023 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 963       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 975       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 953       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future | 8826      | 9                             | 9         | 9                               | 0.00          |
| 15/09/2023 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future | 8723      | 9                             | 9         | 9                               | 0.00          |
| 15/09/2023 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future | 8774      | 9                             | 9         | 9                               | 0.00          |
| 15/09/2023 | 2044 On 01-August-24   |        |              | Bond Future | 13.16     | 69.3260                       | 69.4008   | 69.3260                         | 0.00          |
| 15/09/2023 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 2182      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 2201      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 2163      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future | 6974      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future | 6897      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future | 6936      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | 2044 On 07-November-24 |        |              | Bond Future | 13.32     | 70.9284                       | 71.0078   | 70.9284                         | 0.00          |
| 15/09/2023 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future | 3619      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future | 3595      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future | 3643      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future | 5709      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future | 5767      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future | 5738      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | 2046 On 02-November-23 |        |              | Bond Future | 108.61    | 108.6207                      | 108.6138  | 108.6207                        | 16,148.00     |
| 15/09/2023 | 2046 On 01-February-24 |        |              | Bond Future | 111.05    | 111.0626                      | 111.0519  | 111.0626                        | 0.00          |
| 15/09/2023 | 2046 On 02-May-24      |        |              | Bond Future | 111.38    | 111.4000                      | 111.3823  | 111.4000                        | 0.00          |
| 15/09/2023 | 2046 On 01-August-24   |        |              | Bond Future | 113.85    | 113.8883                      | 113.8506  | 113.8883                        | 0.00          |
| 15/09/2023 | 2046 On 07-November-24 |        |              | Bond Future | 114.32    | 114.3543                      | 114.3195  | 114.3543                        | 0.00          |
| 15/09/2023 | 2050 On 02-November-23 |        |              | Bond Future | 109.54    | 109.9201                      | 109.5426  | 109.9201                        | 14,055.00     |
| 15/09/2023 | 2050 On 01-February-24 |        |              | Bond Future | 109.75    | 110.1405                      | 109.7508  | 110.1405                        | 0.00          |
| 15/09/2023 | 2050 On 02-May-24      |        |              | Bond Future | 112.20    | 112.6065                      | 112.2015  | 112.6065                        | 0.00          |
| 15/09/2023 | 2050 On 01-August-24   |        |              | Bond Future | 112.38    | 112.8146                      | 112.3805  | 112.8146                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2050 On 07-November-24 |        |              | Bond Future        | 115.02    | 115.4580                      | 115.0177  | 115.4580                        | 0.00          |
| 15/09/2023 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | AL37 On 02-November-23 |        |              | Index Future       | 905.30    | 906.4310                      | 905.3010  | 906.4310                        | 0.00          |
| 15/09/2023 | AL37 On 01-February-24 |        |              | Index Future       | 925.40    | 926.5870                      | 925.4010  | 926.5870                        | 0.00          |
| 15/09/2023 | AL37 On 02-May-24      |        |              | Index Future       | 945.85    | 947.1220                      | 945.8540  | 947.1220                        | 0.00          |
| 15/09/2023 | AL37 On 01-August-24   |        |              | Index Future       | 966.62    | 968.0790                      | 966.6150  | 968.0790                        | 0.00          |
| 15/09/2023 | AL37 On 07-November-24 |        |              | Index Future       | 989.11    | 990.5750                      | 989.1080  | 990.5750                        | 0.00          |
| 15/09/2023 | AL7T On 02-November-23 |        |              | Index Future       | 1020.02   | 1021.0830                     | 1020.0160 | 1021.0830                       | 0.00          |
| 15/09/2023 | AL7T On 01-February-24 |        |              | Index Future       | 1042.66   | 1043.7890                     | 1042.6630 | 1043.7890                       | 0.00          |
| 15/09/2023 | AL7T On 02-May-24      |        |              | Index Future       | 1065.71   | 1066.9220                     | 1065.7080 | 1066.9220                       | 0.00          |
| 15/09/2023 | AL7T On 01-August-24   |        |              | Index Future       | 1089.10   | 1090.5300                     | 1089.0990 | 1090.5300                       | 0.00          |
| 15/09/2023 | AL7T On 07-November-24 |        |              | Index Future       | 1114.44   | 1115.8700                     | 1114.4420 | 1115.8700                       | 0.00          |
| 15/09/2023 | ALBI On 02-November-23 |        |              | Index Future       | 891.90    | 892.3020                      | 891.8980  | 892.3020                        | 107.00        |
| 15/09/2023 | ALBI On 01-February-24 |        |              | Index Future       | 911.70    | 912.1440                      | 911.7000  | 912.1440                        | 0.00          |
| 15/09/2023 | ALBI On 02-May-24      |        |              | Index Future       | 931.85    | 932.3590                      | 931.8510  | 932.3590                        | 0.00          |
| 15/09/2023 | ALBI On 01-August-24   |        |              | Index Future       | 952.30    | 952.9890                      | 952.3040  | 952.9890                        | 0.00          |
| 15/09/2023 | ALBI On 07-November-24 |        |              | Index Future       | 974.46    | 975.1340                      | 974.4640  | 975.1340                        | 0.00          |
| 15/09/2023 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 15/09/2023 | C040 On 31-January-40  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 15/09/2023 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 15/09/2023 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | ES33 On 02-November-23  |        |              | Bond Future        | 12.95     | 71.2765                       | 71.2166   | 71.2765                         | 0.00          |
| 15/09/2023 | ES33 On 01-February-24  |        |              | Bond Future        | 13.11     | 72.8788                       | 72.8152   | 72.8788                         | 0.00          |
| 15/09/2023 | ES33 On 02-May-24       |        |              | Bond Future        | 13.27     | 70.7113                       | 70.6419   | 70.7113                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | ES33 On 01-August-24   |        |              | Bond Future | 13.45     | 72.2898                       | 72.2061   | 72.2898                         | 0.00          |
| 15/09/2023 | ES33 On 07-November-24 |        |              | Bond Future | 13.66     | 70.1779                       | 70.0949   | 70.1779                         | 0.00          |
| 15/09/2023 | ES42 On 02-November-23 |        |              | Bond Future | 13.45     | 66.7644                       | 66.8210   | 66.7644                         | 0.00          |
| 15/09/2023 | ES42 On 01-February-24 |        |              | Bond Future | 13.59     | 68.2654                       | 68.3210   | 68.2654                         | 0.00          |
| 15/09/2023 | ES42 On 02-May-24      |        |              | Bond Future | 13.75     | 65.5311                       | 65.5838   | 65.5311                         | 0.00          |
| 15/09/2023 | ES42 On 01-August-24   |        |              | Bond Future | 13.91     | 66.9927                       | 67.0345   | 66.9927                         | 0.00          |
| 15/09/2023 | ES42 On 07-November-24 |        |              | Bond Future | 14.11     | 64.2905                       | 64.3359   | 64.2905                         | 0.00          |
| 15/09/2023 | GOVI On 02-November-23 |        |              | GOVI        | 879.18    | 879.6000                      | 879.1780  | 879.6000                        | 819.00        |
| 15/09/2023 | GOVI On 02-November-23 | 885.81 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 02-November-23 | 885.82 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 02-November-23 | 885.80 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 02-November-23 | 885.80 | Put          | GOVI        | 66220     | 6                             | 7         | 6                               | 0.00          |
| 15/09/2023 | GOVI On 02-November-23 | 885.82 | Put          | GOVI        | 66420     | 6                             | 7         | 6                               | 0.00          |
| 15/09/2023 | GOVI On 02-November-23 | 885.81 | Put          | GOVI        | 66320     | 6                             | 7         | 6                               | 0.00          |
| 15/09/2023 | GOVI On 01-February-24 |        |              | GOVI        | 898.70    | 899.1600                      | 898.6990  | 899.1600                        | 0.00          |
| 15/09/2023 | GOVI On 01-February-24 | 879.99 | Call         | GOVI        | 187090    | 19                            | 19        | 19                              | 0.00          |
| 15/09/2023 | GOVI On 01-February-24 | 880.00 | Call         | GOVI        | 186990    | 19                            | 19        | 19                              | 0.00          |
| 15/09/2023 | GOVI On 01-February-24 | 879.98 | Call         | GOVI        | 187190    | 19                            | 19        | 19                              | 0.00          |
| 15/09/2023 | GOVI On 01-February-24 | 879.98 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 01-February-24 | 880.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 01-February-24 | 879.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 02-May-24      |        |              | GOVI        | 918.56    | 919.0870                      | 918.5620  | 919.0870                        | 0.00          |
| 15/09/2023 | GOVI On 02-May-24      | 950.98 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 02-May-24      | 950.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 02-May-24      | 950.97 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 02-May-24      | 950.97 | Put          | GOVI        | 324080    | 32                            | 32        | 32                              | 0.00          |
| 15/09/2023 | GOVI On 02-May-24      | 950.99 | Put          | GOVI        | 324280    | 32                            | 32        | 32                              | 0.00          |
| 15/09/2023 | GOVI On 02-May-24      | 950.98 | Put          | GOVI        | 324180    | 32                            | 32        | 32                              | 0.00          |
| 15/09/2023 | GOVI On 01-August-24   |        |              | GOVI        | 938.72    | 939.4240                      | 938.7230  | 939.4240                        | 0.00          |
| 15/09/2023 | GOVI On 01-August-24   | 943.38 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 01-August-24   | 943.39 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 01-August-24   | 943.37 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 01-August-24   | 943.37 | Put          | GOVI        | 46470     | 4                             | 5         | 4                               | 0.00          |
| 15/09/2023 | GOVI On 01-August-24   | 943.39 | Put          | GOVI        | 46670     | 4                             | 5         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | GOVI On 01-August-24    | 943.38 | Put          | GOVI                   | 46570     | 4                             | 5         | 4                               | 0.00          |
| 15/09/2023 | GOVI On 07-November-24  |        |              | GOVI                   | 960.57    | 961.2540                      | 960.5670  | 961.2540                        | 0.00          |
| 15/09/2023 | GOVI On 07-November-24  | 948.80 | Call         | GOVI                   | 117670    | 12                            | 12        | 12                              | 0.00          |
| 15/09/2023 | GOVI On 07-November-24  | 948.78 | Call         | GOVI                   | 117870    | 12                            | 12        | 12                              | 0.00          |
| 15/09/2023 | GOVI On 07-November-24  | 948.79 | Call         | GOVI                   | 117770    | 12                            | 12        | 12                              | 0.00          |
| 15/09/2023 | GOVI On 07-November-24  | 948.79 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 07-November-24  | 948.78 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GOVI On 07-November-24  | 948.80 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 15/09/2023 | IGOV On 02-November-23  |        |              | Index Future           | 328.66    | 329.0740                      | 328.6630  | 329.0740                        | 475.00        |
| 15/09/2023 | IGOV On 01-February-24  |        |              | Index Future           | 336.04    | 336.4720                      | 336.0400  | 336.4720                        | 0.00          |
| 15/09/2023 | IGOV On 02-May-24       |        |              | Index Future           | 343.55    | 344.0070                      | 343.5450  | 344.0070                        | 0.00          |
| 15/09/2023 | IGOV On 01-August-24    |        |              | Index Future           | 351.16    | 351.6960                      | 351.1620  | 351.6960                        | 0.00          |
| 15/09/2023 | IGOV On 07-November-24  |        |              | Index Future           | 359.41    | 359.9490                      | 359.4140  | 359.9490                        | 0.00          |
| 15/09/2023 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 15/09/2023 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 15/09/2023 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 15/09/2023 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 15/09/2023 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 15/09/2023 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 15/09/2023 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 15/09/2023 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 15/09/2023 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 15/09/2023 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 15/09/2023 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 15/09/2023 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 15/09/2023 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 15/09/2023 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 15/09/2023 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 8.33      | 91.6700                       | 91.6700   | 91.6700                         | 0.00          |
| 15/09/2023 | JBAF On 18-October-23   |        |              | Jibar Tradeable Future | 8.38      | 91.6500                       | 91.6200   | 91.6500                         | 0.00          |
| 15/09/2023 | JBAF On 15-November-23  |        |              | Jibar Tradeable Future | 8.39      | 91.6400                       | 91.6100   | 91.6400                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 8.41      | 91.5900                       | 91.5900   | 91.5900                         | 0.00          |
| 15/09/2023 | JBAF On 17-January-24   |        |              | Jibar Tradeable Future | 8.44      | 91.6000                       | 91.5600   | 91.6000                         | 0.00          |
| 15/09/2023 | JBAF On 21-February-24  |        |              | Jibar Tradeable Future | 8.43      | 91.6200                       | 91.5700   | 91.6200                         | 0.00          |
| 15/09/2023 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.42      | 91.6300                       | 91.5800   | 91.6300                         | 0.00          |
| 15/09/2023 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.22      | 91.8300                       | 91.7800   | 91.8300                         | 0.00          |
| 15/09/2023 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 8.11      | 91.9400                       | 91.8900   | 91.9400                         | 0.00          |
| 15/09/2023 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 7.95      | 92.0800                       | 92.0500   | 92.0800                         | 0.00          |
| 15/09/2023 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 7.90      | 92.1400                       | 92.1000   | 92.1400                         | 0.00          |
| 15/09/2023 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 7.86      | 92.1700                       | 92.1400   | 92.1700                         | 0.00          |
| 15/09/2023 | R035 On 02-November-23  |        |              | Bond Future            | 12.12     | 82.0327                       | 81.9587   | 82.0327                         | 181,093.00    |
| 15/09/2023 | R035 On 02-November-23  | 11.70  | Call         | Bond Future            | 669       | 1                             | 1         | 1                               | 6,500.00      |
| 15/09/2023 | R035 On 02-November-23  | 11.42  | Call         | Bond Future            | 313       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R035 On 02-November-23  | 11.43  | Call         | Bond Future            | 322       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R035 On 02-November-23  | 11.41  | Call         | Bond Future            | 304       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R035 On 02-November-23  | 10.62  | Call         | Bond Future            | 15        | 0                             | 0         | 0                               | 400.00        |
| 15/09/2023 | R035 On 02-November-23  | 11.12  | Call         | Bond Future            | 114       | 0                             | 0         | 0                               | 400.00        |
| 15/09/2023 | R035 On 02-November-23  | 12.85  | Call         | Bond Future            | 4140      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R035 On 02-November-23  | 11.74  | Call         | Bond Future            | 736       | 1                             | 1         | 1                               | 731.00        |
| 15/09/2023 | R035 On 02-November-23  | 13.59  | Call         | Bond Future            | 7281      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R035 On 02-November-23  | 12.24  | Call         | Bond Future            | 1941      | 2                             | 2         | 2                               | 731.00        |
| 15/09/2023 | R035 On 02-November-23  | 11.74  | Put          | Bond Future            | 2725      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R035 On 02-November-23  | 13.59  | Put          | Bond Future            | 101       | 0                             | 0         | 0                               | 731.00        |
| 15/09/2023 | R035 On 02-November-23  | 12.24  | Put          | Bond Future            | 1297      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R035 On 02-November-23  | 12.85  | Put          | Bond Future            | 443       | 0                             | 0         | 0                               | 400.00        |
| 15/09/2023 | R035 On 02-November-23  | 11.12  | Put          | Bond Future            | 5541      | 5                             | 6         | 5                               | 0.00          |
| 15/09/2023 | R035 On 02-November-23  | 10.62  | Put          | Bond Future            | 8363      | 8                             | 8         | 8                               | 0.00          |
| 15/09/2023 | R035 On 02-November-23  | 11.41  | Put          | Bond Future            | 4098      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R035 On 02-November-23  | 11.43  | Put          | Bond Future            | 4006      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R035 On 02-November-23  | 11.42  | Put          | Bond Future            | 4052      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R035 On 02-November-23  | 11.70  | Put          | Bond Future            | 2874      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R035 On 01-February-24  |        |              | Bond Future            | 12.24     | 83.8569                       | 83.7784   | 83.8569                         | 0.00          |
| 15/09/2023 | R035 On 01-February-24  | 11.12  | Call         | Bond Future            | 605       | 1                             | 1         | 1                               | 400.00        |
| 15/09/2023 | R035 On 01-February-24  | 13.46  | Call         | Bond Future            | 6797      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R035 On 01-February-24  | 10.62  | Call         | Bond Future            | 260       | 0                             | 0         | 0                               | 400.00        |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R035 On 01-February-24 | 12.19  | Call         | Bond Future | 2572      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R035 On 01-February-24 | 12.18  | Call         | Bond Future | 2545      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R035 On 01-February-24 | 12.20  | Call         | Bond Future | 2599      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R035 On 01-February-24 | 12.20  | Put          | Bond Future | 2805      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R035 On 01-February-24 | 12.18  | Put          | Bond Future | 2854      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R035 On 01-February-24 | 12.19  | Put          | Bond Future | 2829      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R035 On 01-February-24 | 11.12  | Put          | Bond Future | 6622      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R035 On 01-February-24 | 13.46  | Put          | Bond Future | 902       | 1                             | 1         | 1                               | 400.00        |
| 15/09/2023 | R035 On 01-February-24 | 10.62  | Put          | Bond Future | 9167      | 9                             | 9         | 9                               | 0.00          |
| 15/09/2023 | R035 On 02-May-24      |        |              | Bond Future | 12.36     | 81.2022                       | 81.1171   | 81.2022                         | 0.00          |
| 15/09/2023 | R035 On 02-May-24      | 11.20  | Call         | Bond Future | 1101      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R035 On 02-May-24      | 11.19  | Call         | Bond Future | 1089      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R035 On 02-May-24      | 11.21  | Call         | Bond Future | 1112      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R035 On 02-May-24      | 11.21  | Put          | Bond Future | 7197      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R035 On 02-May-24      | 11.19  | Put          | Bond Future | 7284      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R035 On 02-May-24      | 11.20  | Put          | Bond Future | 7240      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R035 On 01-August-24   |        |              | Bond Future | 12.50     | 82.9970                       | 82.8953   | 82.9970                         | 0.00          |
| 15/09/2023 | R035 On 01-August-24   | 11.80  | Call         | Bond Future | 2356      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R035 On 01-August-24   | 11.79  | Call         | Bond Future | 2336      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R035 On 01-August-24   | 11.81  | Call         | Bond Future | 2375      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R035 On 01-August-24   | 11.81  | Put          | Bond Future | 5843      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R035 On 01-August-24   | 11.79  | Put          | Bond Future | 5908      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R035 On 01-August-24   | 11.80  | Put          | Bond Future | 5875      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R035 On 07-November-24 |        |              | Bond Future | 12.66     | 80.4036                       | 80.3027   | 80.4036                         | 0.00          |
| 15/09/2023 | R035 On 07-November-24 | 12.18  | Call         | Bond Future | 3150      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R035 On 07-November-24 | 12.19  | Call         | Bond Future | 3171      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R035 On 07-November-24 | 12.17  | Call         | Bond Future | 3129      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R035 On 07-November-24 | 12.17  | Put          | Bond Future | 5530      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R035 On 07-November-24 | 12.19  | Put          | Bond Future | 5472      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R035 On 07-November-24 | 12.18  | Put          | Bond Future | 5501      | 5                             | 6         | 5                               | 0.00          |
| 15/09/2023 | R053 On 02-November-23 |        |              | Bond Future | 12.61     | 93.4931                       | 93.6166   | 93.4931                         | 5,189.00      |
| 15/09/2023 | R053 On 02-November-23 | 12.82  | Call         | Bond Future | 3149      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R053 On 02-November-23 | 12.83  | Call         | Bond Future | 3193      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R053 On 02-November-23 | 12.81  | Call         | Bond Future | 3106      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R053 On 02-November-23 | 12.81  | Put          | Bond Future | 1656      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R053 On 02-November-23 | 12.83  | Put          | Bond Future | 1605      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R053 On 02-November-23 | 12.82  | Put          | Bond Future | 1631      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R053 On 01-February-24 |        |              | Bond Future | 12.72     | 95.5722                       | 95.6951   | 95.5722                         | 0.00          |
| 15/09/2023 | R053 On 01-February-24 | 12.93  | Call         | Bond Future | 4731      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R053 On 01-February-24 | 12.92  | Call         | Bond Future | 4690      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R053 On 01-February-24 | 12.94  | Call         | Bond Future | 4772      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R053 On 01-February-24 | 12.94  | Put          | Bond Future | 3237      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R053 On 01-February-24 | 12.92  | Put          | Bond Future | 3292      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R053 On 01-February-24 | 12.93  | Put          | Bond Future | 3265      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R053 On 02-May-24      |        |              | Bond Future | 12.84     | 91.8244                       | 91.9447   | 91.8244                         | 0.00          |
| 15/09/2023 | R053 On 02-May-24      | 13.03  | Call         | Bond Future | 5724      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R053 On 02-May-24      | 13.04  | Call         | Bond Future | 5763      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R053 On 02-May-24      | 13.02  | Call         | Bond Future | 5684      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R053 On 02-May-24      | 13.02  | Put          | Bond Future | 4451      | 5                             | 4         | 5                               | 0.00          |
| 15/09/2023 | R053 On 02-May-24      | 13.04  | Put          | Bond Future | 4395      | 5                             | 4         | 5                               | 0.00          |
| 15/09/2023 | R053 On 02-May-24      | 13.03  | Put          | Bond Future | 4423      | 5                             | 4         | 5                               | 0.00          |
| 15/09/2023 | R053 On 01-August-24   |        |              | Bond Future | 12.97     | 93.8531                       | 93.9594   | 93.8531                         | 0.00          |
| 15/09/2023 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 6335      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 6373      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 6298      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 5202      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 5145      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 5174      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R053 On 07-November-24 |        |              | Bond Future | 13.12     | 90.1534                       | 90.2661   | 90.1534                         | 0.00          |
| 15/09/2023 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 5096      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 5064      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 5129      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 7226      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 7300      | 8                             | 7         | 8                               | 0.00          |
| 15/09/2023 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 7263      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R186 On 02-November-23 |        |              | Bond Future | 9.08      | 107.8629                      | 107.7613  | 107.8629                        | 122,422.00    |
| 15/09/2023 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 1156      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 1136      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 1177      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R186 On 02-November-23 | 9.15   | Call         | Bond Future | 711       | 1                             | 1         | 1                               | 1,715.00      |
| 15/09/2023 | R186 On 02-November-23 | 10.42  | Call         | Bond Future | 3615      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R186 On 02-November-23 | 10.42  | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 1,715.00      |
| 15/09/2023 | R186 On 02-November-23 | 9.15   | Put          | Bond Future | 510       | 0                             | 1         | 0                               | 0.00          |
| 15/09/2023 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 297       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 311       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 304       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R186 On 01-February-24 |        |              | Bond Future | 9.08      | 104.9512                      | 104.8438  | 104.9512                        | 0.00          |
| 15/09/2023 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 1670      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 1688      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 1652      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 596       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 582       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 589       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R186 On 02-May-24      |        |              | Bond Future | 9.09      | 107.2760                      | 107.1599  | 107.2760                        | 0.00          |
| 15/09/2023 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 226       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 231       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 223       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R186 On 02-May-24      | 10.40  | Call         | Bond Future | 3404      | 4                             | 3         | 4                               | 0.00          |
| 15/09/2023 | R186 On 02-May-24      | 9.73   | Call         | Bond Future | 2185      | 2                             | 2         | 2                               | 2,030.00      |
| 15/09/2023 | R186 On 02-May-24      | 10.40  | Put          | Bond Future | 403       | 0                             | 0         | 0                               | 2,030.00      |
| 15/09/2023 | R186 On 02-May-24      | 9.73   | Put          | Bond Future | 706       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 2838      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 2798      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 2818      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R186 On 01-August-24   |        |              | Bond Future | 9.11      | 104.3381                      | 104.2003  | 104.3381                        | 0.00          |
| 15/09/2023 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 844       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 854       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 834       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 1763      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 1740      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 1751      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R186 On 07-November-24 |        |              | Bond Future | 9.16      | 106.7542                      | 106.6173  | 106.7542                        | 0.00          |
| 15/09/2023 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 1342      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 1353      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 1331      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 1398      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 1382      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 1390      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R197 On 02-November-23 |        |              | Bond Future | 341.40    | 341.4325                      | 341.3997  | 341.4325                        | 0.00          |
| 15/09/2023 | R202 On 02-November-23 |        |              | Bond Future | 252.51    | 253.8035                      | 252.5097  | 253.8035                        | 4,618.00      |
| 15/09/2023 | R202 On 01-February-24 |        |              | Bond Future | 253.20    | 254.5321                      | 253.2007  | 254.5321                        | 460.00        |
| 15/09/2023 | R202 On 02-May-24      |        |              | Bond Future | 258.85    | 260.2313                      | 258.8549  | 260.2313                        | 0.00          |
| 15/09/2023 | R202 On 01-August-24   |        |              | Bond Future | 259.49    | 260.9436                      | 259.4906  | 260.9436                        | 0.00          |
| 15/09/2023 | R202 On 07-November-24 |        |              | Bond Future | 265.58    | 267.0594                      | 265.5813  | 267.0594                        | 0.00          |
| 15/09/2023 | R209 On 02-November-23 |        |              | Bond Future | 12.19     | 63.1981                       | 63.1359   | 63.1981                         | 25,368.00     |
| 15/09/2023 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 155       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 161       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 150       | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 4249      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 4161      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 4205      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R209 On 01-February-24 |        |              | Bond Future | 12.30     | 64.6035                       | 64.5377   | 64.6035                         | 1,690.00      |
| 15/09/2023 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 1992      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 1970      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 2014      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 2734      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 2781      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 2757      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R209 On 02-May-24      |        |              | Bond Future | 12.41     | 62.8816                       | 62.8106   | 62.8816                         | 0.00          |
| 15/09/2023 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 890       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 880       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 900       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 6646      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 6726      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 6686      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R209 On 01-August-24   |        |              | Bond Future | 12.54     | 64.2712                       | 64.1873   | 64.2712                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 2015      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 1999      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 2032      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 5346      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 5406      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 5376      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R209 On 07-November-24 |        |              | Bond Future | 12.68     | 62.6032                       | 62.5198   | 62.6032                         | 0.00          |
| 15/09/2023 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 2858      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 2839      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 2877      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 4844      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 4896      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 4870      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R210 On 02-November-23 |        |              | Bond Future | 226.62    | 226.0595                      | 226.6204  | 226.0595                        | 206.00        |
| 15/09/2023 | R210 On 01-February-24 |        |              | Bond Future | 231.71    | 231.1415                      | 231.7072  | 231.1415                        | 300.00        |
| 15/09/2023 | R210 On 02-May-24      |        |              | Bond Future | 233.62    | 233.0586                      | 233.6233  | 233.0586                        | 0.00          |
| 15/09/2023 | R210 On 01-August-24   |        |              | Bond Future | 238.80    | 238.2655                      | 238.8011  | 238.2655                        | 0.00          |
| 15/09/2023 | R210 On 07-November-24 |        |              | Bond Future | 241.07    | 240.5115                      | 241.0678  | 240.5115                        | 0.00          |
| 15/09/2023 | R213 On 02-November-23 |        |              | Bond Future | 11.06     | 81.3786                       | 81.2724   | 81.3786                         | 28,960.00     |
| 15/09/2023 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 1320      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 1295      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 1345      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 02-November-23 | 12.70  | Call         | Bond Future | 6688      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R213 On 02-November-23 | 10.94  | Call         | Bond Future | 904       | 1                             | 1         | 1                               | 731.00        |
| 15/09/2023 | R213 On 02-November-23 | 11.44  | Call         | Bond Future | 2222      | 2                             | 2         | 2                               | 731.00        |
| 15/09/2023 | R213 On 02-November-23 | 10.94  | Put          | Bond Future | 1438      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 02-November-23 | 12.70  | Put          | Bond Future | 65        | 0                             | 0         | 0                               | 731.00        |
| 15/09/2023 | R213 On 02-November-23 | 11.44  | Put          | Bond Future | 637       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 1066      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 1101      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 1083      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 01-February-24 |        |              | Bond Future | 11.17     | 83.1882                       | 83.0769   | 83.1882                         | 0.00          |
| 15/09/2023 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 3479      | 4                             | 3         | 4                               | 0.00          |
| 15/09/2023 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 3507      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 3452      | 4                             | 3         | 4                               | 0.00          |
| 15/09/2023 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 1266      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 1241      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 1254      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 02-May-24      |        |              | Bond Future | 11.27     | 81.4721                       | 81.3535   | 81.4721                         | 0.00          |
| 15/09/2023 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 1065      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 1077      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 1054      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 5194      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 5131      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 5162      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R213 On 01-August-24   |        |              | Bond Future | 11.38     | 83.2733                       | 83.1374   | 83.2733                         | 0.00          |
| 15/09/2023 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 2085      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 2102      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 2067      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 4150      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 4103      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 4126      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R213 On 07-November-24 |        |              | Bond Future | 11.53     | 81.6417                       | 81.5057   | 81.6417                         | 0.00          |
| 15/09/2023 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 2760      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 2779      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 2741      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 3963      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 3923      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 3943      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R214 On 02-November-23 |        |              | Bond Future | 12.58     | 58.6577                       | 58.7091   | 58.6577                         | 21,536.00     |
| 15/09/2023 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 65        | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 60        | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 5610      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 5509      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 5559      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R214 On 01-February-24 |        |              | Bond Future | 12.70     | 59.9621                       | 60.0126   | 59.9621                         | 0.00          |
| 15/09/2023 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 1255      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 1289      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 1272      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 3818      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 3787      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 3849      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R214 On 02-May-24      |        |              | Bond Future | 12.81     | 57.9855                       | 58.0337   | 57.9855                         | 0.00          |
| 15/09/2023 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 813       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 804       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 823       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 7241      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 7327      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 7284      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R214 On 01-August-24   |        |              | Bond Future | 12.93     | 59.2672                       | 59.3059   | 59.2672                         | 0.00          |
| 15/09/2023 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 1989      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 1972      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 2005      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 5441      | 6                             | 5         | 6                               | 0.00          |
| 15/09/2023 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 5504      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 5473      | 6                             | 5         | 6                               | 0.00          |
| 15/09/2023 | R214 On 07-November-24 |        |              | Bond Future | 13.08     | 57.3325                       | 57.3743   | 57.3325                         | 0.00          |
| 15/09/2023 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 2899      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 2879      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 2919      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 4936      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 4987      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 4961      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R248 On 02-November-23 |        |              | Bond Future | 12.68     | 72.0677                       | 72.1584   | 72.0677                         | 232,371.00    |
| 15/09/2023 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 59        | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 61        | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 57        | 0                             | 0         | 0                               | 0.00          |
| 15/09/2023 | R248 On 02-November-23 | 11.80  | Call         | Bond Future | 184       | 0                             | 0         | 0                               | 207.00        |
| 15/09/2023 | R248 On 02-November-23 | 12.50  | Call         | Bond Future | 1204      | 1                             | 1         | 1                               | 207.00        |
| 15/09/2023 | R248 On 02-November-23 | 13.60  | Call         | Bond Future | 5109      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R248 On 02-November-23 | 13.60  | Put          | Bond Future | 354       | 0                             | 0         | 0                               | 207.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R248 On 02-November-23 | 12.50  | Put          | Bond Future | 2232      | 2                             | 2         | 2                               | 0.00          |
| 15/09/2023 | R248 On 02-November-23 | 11.80  | Put          | Bond Future | 5384      | 6                             | 5         | 6                               | 0.00          |
| 15/09/2023 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 7375      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 7248      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 7311      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R248 On 01-February-24 |        |              | Bond Future | 12.80     | 73.6703                       | 73.7605   | 73.6703                         | 0.00          |
| 15/09/2023 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 1390      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 1409      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 1371      | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R248 On 01-February-24 | 12.30  | Call         | Bond Future | 1695      | 2                             | 2         | 2                               | 1,000.00      |
| 15/09/2023 | R248 On 01-February-24 | 11.50  | Call         | Bond Future | 506       | 1                             | 1         | 1                               | 1,000.00      |
| 15/09/2023 | R248 On 01-February-24 | 13.37  | Call         | Bond Future | 4812      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R248 On 01-February-24 | 13.37  | Put          | Bond Future | 1860      | 2                             | 2         | 2                               | 1,000.00      |
| 15/09/2023 | R248 On 01-February-24 | 12.30  | Put          | Bond Future | 4535      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R248 On 01-February-24 | 11.50  | Put          | Bond Future | 8285      | 8                             | 8         | 8                               | 0.00          |
| 15/09/2023 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 5154      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 5073      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 5114      | 5                             | 5         | 5                               | 0.00          |
| 15/09/2023 | R248 On 02-May-24      |        |              | Bond Future | 12.92     | 70.8534                       | 70.9414   | 70.8534                         | 0.00          |
| 15/09/2023 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 894       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 905       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 883       | 1                             | 1         | 1                               | 0.00          |
| 15/09/2023 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 9562      | 10                            | 10        | 10                              | 0.00          |
| 15/09/2023 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 9452      | 10                            | 9         | 10                              | 0.00          |
| 15/09/2023 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 9507      | 10                            | 10        | 10                              | 0.00          |
| 15/09/2023 | R248 On 01-August-24   |        |              | Bond Future | 13.05     | 72.4193                       | 72.4963   | 72.4193                         | 13,000.00     |
| 15/09/2023 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 2537      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 2558      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 2516      | 3                             | 3         | 3                               | 0.00          |
| 15/09/2023 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 6659      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 6585      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 6622      | 7                             | 7         | 7                               | 0.00          |
| 15/09/2023 | R248 On 07-November-24 |        |              | Bond Future | 13.20     | 69.6437                       | 69.7253   | 69.6437                         | 0.00          |
| 15/09/2023 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 3674      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 3699      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 3650      | 4                             | 4         | 4                               | 0.00          |
| 15/09/2023 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 5882      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 5822      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 5852      | 6                             | 6         | 6                               | 0.00          |
| 15/09/2023 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 15/09/2023 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |