



Johannesburg Stock Exchange  
 One Exchange Square, Gwen Lane, Sandown, South Africa  
 Private Bag X991174, Sandton 2146  
 T: +27 11 520 7000 | F: +27 11 520 8584  
 www.jse.co.za  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 23/11/2023 TO: 23/11/2023**

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | 2025 On 01-February-24 |        |              | Bond Future        | 175.20    | 175.1770                      | 175.2020  | 175.1770                        | 12,060.00     |
| 23/11/2023 | 2025 On 02-May-24      |        |              | Bond Future        | 179.11    | 179.0889                      | 179.1145  | 179.0889                        | 0.00          |
| 23/11/2023 | 2025 On 01-August-24   |        |              | Bond Future        | 181.25    | 181.2191                      | 181.2458  | 181.2191                        | 0.00          |
| 23/11/2023 | 2025 On 07-November-24 |        |              | Bond Future        | 185.65    | 185.6223                      | 185.6500  | 185.6223                        | 75.00         |
| 23/11/2023 | 2029 On 01-February-24 |        |              | Bond Future        | 127.76    | 127.6984                      | 127.7582  | 127.6984                        | 7,360.00      |
| 23/11/2023 | 2029 On 02-May-24      |        |              | Bond Future        | 129.24    | 129.1751                      | 129.2363  | 129.1751                        | 0.00          |
| 23/11/2023 | 2029 On 01-August-24   |        |              | Bond Future        | 132.11    | 132.0459                      | 132.1088  | 132.0459                        | 0.00          |
| 23/11/2023 | 2029 On 07-November-24 |        |              | Bond Future        | 133.91    | 133.8432                      | 133.9079  | 133.8432                        | 66.00         |
| 23/11/2023 | 2029 On 06-February-25 |        |              | Bond Future        | 136.76    | 136.6966                      | 136.7633  | 136.6966                        | 0.00          |
| 23/11/2023 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 4363      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | 2030 On 01-February-24 |        |              | Bond Future | 10.16     | 90.8712                       | 90.6152   | 90.8712                         | 70,102.00     |
| 23/11/2023 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 4994      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 4958      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 5029      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 11.31  | Call         | Bond Future | 4818      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 9.93   | Call         | Bond Future | 904       | 1                             | 1         | 1                               | 1,360.00      |
| 23/11/2023 | 2030 On 01-February-24 | 9.57   | Call         | Bond Future | 409       | 0                             | 0         | 0                               | 400.00        |
| 23/11/2023 | 2030 On 01-February-24 | 10.07  | Call         | Bond Future | 1168      | 1                             | 1         | 1                               | 400.00        |
| 23/11/2023 | 2030 On 01-February-24 | 12.10  | Call         | Bond Future | 7645      | 8                             | 8         | 8                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 10.39  | Call         | Bond Future | 1917      | 2                             | 2         | 2                               | 500.00        |
| 23/11/2023 | 2030 On 01-February-24 | 11.86  | Call         | Bond Future | 6782      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 9.89   | Call         | Bond Future | 836       | 1                             | 1         | 1                               | 500.00        |
| 23/11/2023 | 2030 On 01-February-24 | 10.16  | Call         | Bond Future | 1360      | 2                             | 1         | 2                               | 200.00        |
| 23/11/2023 | 2030 On 01-February-24 | 11.00  | Call         | Bond Future | 3758      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 11.75  | Call         | Bond Future | 6385      | 7                             | 6         | 7                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 11.85  | Call         | Bond Future | 6745      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 10.00  | Call         | Bond Future | 1030      | 1                             | 1         | 1                               | 500.00        |
| 23/11/2023 | 2030 On 01-February-24 | 11.85  | Put          | Bond Future | 84        | 0                             | 0         | 0                               | 500.00        |
| 23/11/2023 | 2030 On 01-February-24 | 10.00  | Put          | Bond Future | 1698      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 11.75  | Put          | Bond Future | 100       | 0                             | 0         | 0                               | 200.00        |
| 23/11/2023 | 2030 On 01-February-24 | 11.00  | Put          | Bond Future | 369       | 0                             | 0         | 0                               | 700.00        |
| 23/11/2023 | 2030 On 01-February-24 | 9.89   | Put          | Bond Future | 1965      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 10.16  | Put          | Bond Future | 1363      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 10.39  | Put          | Bond Future | 975       | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 11.86  | Put          | Bond Future | 82        | 0                             | 0         | 0                               | 500.00        |
| 23/11/2023 | 2030 On 01-February-24 | 9.57   | Put          | Bond Future | 2895      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 12.10  | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 400.00        |
| 23/11/2023 | 2030 On 01-February-24 | 10.07  | Put          | Bond Future | 1545      | 1                             | 2         | 1                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 11.31  | Put          | Bond Future | 217       | 0                             | 0         | 0                               | 1,360.00      |
| 23/11/2023 | 2030 On 01-February-24 | 9.93   | Put          | Bond Future | 1865      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 196       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 203       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 199       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      |        |              | Bond Future | 10.23     | 92.8785                       | 92.6169   | 92.8785                         | 19,773.00     |
| 23/11/2023 | 2030 On 02-May-24      | 9.66   | Call         | Bond Future | 1043      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | 2030 On 02-May-24      | 10.16  | Call         | Bond Future | 1876      | 2                             | 2         | 2                               | 1,000.00      |
| 23/11/2023 | 2030 On 02-May-24      | 11.94  | Call         | Bond Future | 6896      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      | 10.82  | Call         | Bond Future | 3463      | 4                             | 3         | 4                               | 1,080.00      |
| 23/11/2023 | 2030 On 02-May-24      | 12.38  | Call         | Bond Future | 8339      | 9                             | 8         | 9                               | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 1270      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 1255      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 1286      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      | 10.62  | Call         | Bond Future | 2933      | 3                             | 3         | 3                               | 500.00        |
| 23/11/2023 | 2030 On 02-May-24      | 11.12  | Call         | Bond Future | 4318      | 5                             | 4         | 5                               | 500.00        |
| 23/11/2023 | 2030 On 02-May-24      | 13.15  | Call         | Bond Future | 10875     | 11                            | 11        | 11                              | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      | 13.15  | Put          | Bond Future | 65        | 0                             | 0         | 0                               | 500.00        |
| 23/11/2023 | 2030 On 02-May-24      | 11.12  | Put          | Bond Future | 835       | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      | 10.62  | Put          | Bond Future | 1383      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 2900      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 2950      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 2925      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      | 12.38  | Put          | Bond Future | 213       | 0                             | 0         | 0                               | 1,080.00      |
| 23/11/2023 | 2030 On 02-May-24      | 10.82  | Put          | Bond Future | 1133      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      | 11.94  | Put          | Bond Future | 355       | 0                             | 0         | 0                               | 1,000.00      |
| 23/11/2023 | 2030 On 02-May-24      | 10.16  | Put          | Bond Future | 2151      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2030 On 02-May-24      | 9.66   | Put          | Bond Future | 3355      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2030 On 01-August-24   |        |              | Bond Future | 10.31     | 90.9150                       | 90.6478   | 90.9150                         | 0.00          |
| 23/11/2023 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 2595      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 2617      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 2574      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 2327      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 2293      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 2310      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2030 On 07-November-24 |        |              | Bond Future | 10.38     | 93.1008                       | 92.8274   | 93.1008                         | 1,652.00      |
| 23/11/2023 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 3546      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 3569      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 3524      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 2200      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 2173      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 2186      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | 2030 On 06-February-25 |        |              | Bond Future | 10.49     | 91.0511                       | 90.7724   | 91.0511                         | 0.00          |
| 23/11/2023 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 3293      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 2627      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 |        |              | Bond Future | 11.04     | 88.4006                       | 88.1339   | 88.4006                         | 86,563.00     |
| 23/11/2023 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 4180      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 4218      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 4143      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 10.90  | Call         | Bond Future | 1249      | 1                             | 1         | 1                               | 8,500.00      |
| 23/11/2023 | 2032 On 01-February-24 | 12.00  | Call         | Bond Future | 4787      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 10.01  | Call         | Bond Future | 126       | 0                             | 0         | 0                               | 1,200.00      |
| 23/11/2023 | 2032 On 01-February-24 | 10.76  | Call         | Bond Future | 954       | 1                             | 1         | 1                               | 1,200.00      |
| 23/11/2023 | 2032 On 01-February-24 | 12.62  | Call         | Bond Future | 7240      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 10.59  | Call         | Bond Future | 661       | 1                             | 1         | 1                               | 500.00        |
| 23/11/2023 | 2032 On 01-February-24 | 11.09  | Call         | Bond Future | 1718      | 2                             | 2         | 2                               | 500.00        |
| 23/11/2023 | 2032 On 01-February-24 | 12.73  | Call         | Bond Future | 7683      | 8                             | 8         | 8                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 12.50  | Call         | Bond Future | 6758      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 10.78  | Call         | Bond Future | 994       | 1                             | 1         | 1                               | 200.00        |
| 23/11/2023 | 2032 On 01-February-24 | 11.75  | Call         | Bond Future | 3848      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 11.33  | Call         | Bond Future | 2415      | 3                             | 2         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 11.55  | Call         | Bond Future | 3138      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 11.55  | Put          | Bond Future | 761       | 1                             | 1         | 1                               | 8,500.00      |
| 23/11/2023 | 2032 On 01-February-24 | 11.33  | Put          | Bond Future | 1057      | 1                             | 1         | 1                               | 17,000.00     |
| 23/11/2023 | 2032 On 01-February-24 | 11.75  | Put          | Bond Future | 559       | 1                             | 1         | 1                               | 200.00        |
| 23/11/2023 | 2032 On 01-February-24 | 10.78  | Put          | Bond Future | 2252      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 12.50  | Put          | Bond Future | 166       | 0                             | 0         | 0                               | 200.00        |
| 23/11/2023 | 2032 On 01-February-24 | 12.73  | Put          | Bond Future | 113       | 0                             | 0         | 0                               | 500.00        |
| 23/11/2023 | 2032 On 01-February-24 | 11.09  | Put          | Bond Future | 1489      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 10.59  | Put          | Bond Future | 2848      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 12.62  | Put          | Bond Future | 136       | 0                             | 0         | 0                               | 1,200.00      |
| 23/11/2023 | 2032 On 01-February-24 | 10.76  | Put          | Bond Future | 2310      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 10.01  | Put          | Bond Future | 5230      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 12.00  | Put          | Bond Future | 377       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 10.90  | Put          | Bond Future | 1927      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 494       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 478       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 486       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      |        |              | Bond Future | 11.13     | 86.1913                       | 85.9188   | 86.1913                         | 60,260.00     |
| 23/11/2023 | 2032 On 02-May-24      | 10.36  | Call         | Bond Future | 1035      | 1                             | 1         | 1                               | 1,000.00      |
| 23/11/2023 | 2032 On 02-May-24      | 10.86  | Call         | Bond Future | 1910      | 2                             | 2         | 2                               | 1,000.00      |
| 23/11/2023 | 2032 On 02-May-24      | 12.90  | Call         | Bond Future | 8238      | 8                             | 8         | 8                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 10.59  | Call         | Bond Future | 1390      | 1                             | 1         | 1                               | 500.00        |
| 23/11/2023 | 2032 On 02-May-24      | 11.09  | Call         | Bond Future | 2434      | 3                             | 2         | 3                               | 500.00        |
| 23/11/2023 | 2032 On 02-May-24      | 13.18  | Call         | Bond Future | 9238      | 9                             | 9         | 9                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 11.35  | Call         | Bond Future | 3108      | 3                             | 3         | 3                               | 1,550.00      |
| 23/11/2023 | 2032 On 02-May-24      | 13.35  | Call         | Bond Future | 9845      | 10                            | 10        | 10                              | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 1322      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 1339      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 1305      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 10.65  | Call         | Bond Future | 1496      | 2                             | 1         | 2                               | 1,550.00      |
| 23/11/2023 | 2032 On 02-May-24      | 10.57  | Call         | Bond Future | 1356      | 1                             | 1         | 1                               | 500.00        |
| 23/11/2023 | 2032 On 02-May-24      | 11.21  | Call         | Bond Future | 2735      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 11.81  | Call         | Bond Future | 4474      | 5                             | 4         | 5                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 11.81  | Put          | Bond Future | 1404      | 1                             | 1         | 1                               | 500.00        |
| 23/11/2023 | 2032 On 02-May-24      | 11.21  | Put          | Bond Future | 2383      | 2                             | 2         | 2                               | 500.00        |
| 23/11/2023 | 2032 On 02-May-24      | 10.57  | Put          | Bond Future | 4034      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 4129      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 4065      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 4097      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 13.35  | Put          | Bond Future | 302       | 0                             | 0         | 0                               | 1,550.00      |
| 23/11/2023 | 2032 On 02-May-24      | 11.35  | Put          | Bond Future | 2112      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 10.65  | Put          | Bond Future | 3789      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 13.18  | Put          | Bond Future | 375       | 0                             | 0         | 0                               | 500.00        |
| 23/11/2023 | 2032 On 02-May-24      | 11.09  | Put          | Bond Future | 2641      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 10.59  | Put          | Bond Future | 3972      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 12.90  | Put          | Bond Future | 514       | 0                             | 1         | 0                               | 1,000.00      |
| 23/11/2023 | 2032 On 02-May-24      | 10.86  | Put          | Bond Future | 3199      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 02-May-24      | 10.36  | Put          | Bond Future | 4738      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2032 On 01-August-24   |        |              | Bond Future | 11.23     | 88.0860                       | 87.8077   | 88.0860                         | 0.00          |
| 23/11/2023 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 2790      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 2767      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 2814      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 3199      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 3243      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 3221      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 07-November-24 |        |              | Bond Future | 11.35     | 86.0357                       | 85.7508   | 86.0357                         | 1,345.00      |
| 23/11/2023 | 2032 On 07-November-24 | 13.36  | Call         | Bond Future | 9199      | 9                             | 9         | 9                               | 0.00          |
| 23/11/2023 | 2032 On 07-November-24 | 11.64  | Call         | Bond Future | 3949      | 4                             | 4         | 4                               | 1,615.00      |
| 23/11/2023 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 3535      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 3510      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 3560      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 2926      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 2964      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 2945      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 07-November-24 | 13.36  | Put          | Bond Future | 873       | 1                             | 1         | 1                               | 1,615.00      |
| 23/11/2023 | 2032 On 07-November-24 | 11.64  | Put          | Bond Future | 2662      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2032 On 06-February-25 |        |              | Bond Future | 11.48     | 87.8451                       | 87.5546   | 87.8451                         | 0.00          |
| 23/11/2023 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 4103      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 3097      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2033 On 01-February-24 |        |              | Bond Future | 122.60    | 122.7032                      | 122.6004  | 122.7032                        | 8,079.00      |
| 23/11/2023 | 2033 On 02-May-24      |        |              | Bond Future | 123.87    | 123.9719                      | 123.8669  | 123.9719                        | 0.00          |
| 23/11/2023 | 2033 On 01-August-24   |        |              | Bond Future | 126.62    | 126.7272                      | 126.6202  | 126.7272                        | 0.00          |
| 23/11/2023 | 2033 On 07-November-24 |        |              | Bond Future | 128.19    | 128.2970                      | 128.1876  | 128.2970                        | 0.00          |
| 23/11/2023 | 2033 On 06-February-25 |        |              | Bond Future | 130.92    | 131.0323                      | 130.9211  | 131.0323                        | 0.00          |
| 23/11/2023 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 5981      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | 2037 On 01-February-24 |        |              | Bond Future | 12.07     | 77.3159                       | 77.0184   | 77.3159                         | 138,841.00    |
| 23/11/2023 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 2684      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 2650      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 2717      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2037 On 01-February-24 | 13.93  | Call         | Bond Future | 9191      | 9                             | 9         | 9                               | 0.00          |
| 23/11/2023 | 2037 On 01-February-24 | 12.93  | Call         | Bond Future | 4966      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2037 On 01-February-24 | 12.09  | Call         | Bond Future | 1968      | 2                             | 2         | 2                               | 2,500.00      |
| 23/11/2023 | 2037 On 01-February-24 | 12.93  | Put          | Bond Future | 557       | 1                             | 1         | 1                               | 2,500.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | 2037 On 01-February-24 | 12.09  | Put          | Bond Future | 1860      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2037 On 01-February-24 | 13.93  | Put          | Bond Future | 112       | 0                             | 0         | 0                               | 2,500.00      |
| 23/11/2023 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 1342      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 1380      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 1361      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2037 On 02-May-24      |        |              | Bond Future | 12.18     | 79.0238                       | 78.7197   | 79.0238                         | 0.00          |
| 23/11/2023 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 1171      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 1155      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 1188      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 5181      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 5261      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 5221      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2037 On 01-August-24   |        |              | Bond Future | 12.30     | 76.5051                       | 76.1946   | 76.5051                         | 0.00          |
| 23/11/2023 | 2037 On 01-August-24   | 13.82  | Call         | Bond Future | 8580      | 9                             | 9         | 9                               | 0.00          |
| 23/11/2023 | 2037 On 01-August-24   | 13.17  | Call         | Bond Future | 6295      | 7                             | 6         | 7                               | 0.00          |
| 23/11/2023 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 3032      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 3058      | 3                             | 3         | 3                               | 1,383.00      |
| 23/11/2023 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 3006      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 4111      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 4057      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 4084      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2037 On 01-August-24   | 13.17  | Put          | Bond Future | 1990      | 2                             | 2         | 2                               | 1,383.00      |
| 23/11/2023 | 2037 On 01-August-24   | 13.82  | Put          | Bond Future | 1283      | 1                             | 1         | 1                               | 1,383.00      |
| 23/11/2023 | 2037 On 07-November-24 |        |              | Bond Future | 12.42     | 78.3440                       | 78.0261   | 78.3440                         | 9,101.00      |
| 23/11/2023 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 4649      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 4678      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 4621      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 3889      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 3845      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 3867      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2037 On 06-February-25 |        |              | Bond Future | 12.57     | 75.7314                       | 75.4071   | 75.7314                         | 0.00          |
| 23/11/2023 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 5042      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 4096      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2038 On 01-February-24 |        |              | Bond Future | 131.55    | 132.0069                      | 131.5470  | 132.0069                        | 3,549.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | 2038 On 02-May-24      |        |              | Bond Future | 134.48    | 134.9547                      | 134.4847  | 134.9547                        | 1,706.00      |
| 23/11/2023 | 2038 On 01-August-24   |        |              | Bond Future | 135.39    | 135.8727                      | 135.3925  | 135.8727                        | 0.00          |
| 23/11/2023 | 2038 On 07-November-24 |        |              | Bond Future | 138.68    | 139.1736                      | 138.6820  | 139.1736                        | 0.00          |
| 23/11/2023 | 2038 On 06-February-25 |        |              | Bond Future | 139.51    | 140.0082                      | 139.5067  | 140.0082                        | 0.00          |
| 23/11/2023 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 4277      | 5                             | 4         | 5                               | 0.00          |
| 23/11/2023 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | 2040 On 01-February-24 |        |              | Bond Future | 12.31     | 77.5441                       | 77.2588   | 77.5441                         | 128,611.00    |
| 23/11/2023 | 2040 On 01-February-24 | 12.30  | Call         | Bond Future | 2017      | 2                             | 2         | 2                               | 1,000.00      |
| 23/11/2023 | 2040 On 01-February-24 | 12.90  | Call         | Bond Future | 4144      | 4                             | 4         | 4                               | 1,000.00      |
| 23/11/2023 | 2040 On 01-February-24 | 13.90  | Call         | Bond Future | 8447      | 9                             | 8         | 9                               | 0.00          |
| 23/11/2023 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 2139      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 2169      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 2108      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 1976      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 1924      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 1950      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2040 On 01-February-24 | 13.90  | Put          | Bond Future | 195       | 0                             | 0         | 0                               | 1,000.00      |
| 23/11/2023 | 2040 On 01-February-24 | 12.90  | Put          | Bond Future | 895       | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2040 On 01-February-24 | 12.30  | Put          | Bond Future | 2055      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2040 On 02-May-24      |        |              | Bond Future | 12.42     | 79.2569                       | 78.9654   | 79.2569                         | 0.00          |
| 23/11/2023 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 1139      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 1156      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 1122      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 5912      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 5823      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 5867      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | 2040 On 01-August-24   |        |              | Bond Future | 12.54     | 76.4930                       | 76.1953   | 76.4930                         | 0.00          |
| 23/11/2023 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 3217      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 3190      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 3244      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 4363      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 4421      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 4392      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2040 On 07-November-24 |        |              | Bond Future | 12.67     | 78.3314                       | 78.0267   | 78.3314                         | 8,625.00      |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 4865      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 4835      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 4896      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 3867      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 3912      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 3889      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2040 On 06-February-25 |        |              | Bond Future | 12.81     | 75.4675                       | 75.1567   | 75.4675                         | 0.00          |
| 23/11/2023 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 5100      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 4369      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2044 On 01-February-24 |        |              | Bond Future | 12.35     | 73.9487                       | 73.6311   | 73.9487                         | 101,666.00    |
| 23/11/2023 | 2044 On 01-February-24 | 13.25  | Call         | Bond Future | 5423      | 6                             | 5         | 6                               | 0.00          |
| 23/11/2023 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 1847      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 1818      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 1875      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2044 On 01-February-24 | 13.00  | Call         | Bond Future | 4388      | 5                             | 4         | 5                               | 0.00          |
| 23/11/2023 | 2044 On 01-February-24 | 13.00  | Put          | Bond Future | 843       | 1                             | 1         | 1                               | 15,000.00     |
| 23/11/2023 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 2237      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 2295      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 2266      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | 2044 On 01-February-24 | 13.25  | Put          | Bond Future | 585       | 1                             | 1         | 1                               | 5,000.00      |
| 23/11/2023 | 2044 On 02-May-24      |        |              | Bond Future | 12.46     | 75.5822                       | 75.2576   | 75.5822                         | 27.00         |
| 23/11/2023 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 1164      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 1147      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 1181      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future | 5872      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future | 5962      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future | 5917      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | 2044 On 01-August-24   |        |              | Bond Future | 12.58     | 72.8626                       | 72.5311   | 72.8626                         | 0.00          |
| 23/11/2023 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 3056      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 3083      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 3029      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future | 4710      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future | 4649      | 4                             | 5         | 4                               | 0.00          |
| 23/11/2023 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future | 4679      | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | 2044 On 07-November-24 |        |              | Bond Future        | 12.70     | 74.6137                       | 74.2744   | 74.6137                         | 0.00          |
| 23/11/2023 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future        | 5025      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future        | 5055      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future        | 4994      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future        | 3900      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future        | 3855      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future        | 3877      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2044 On 06-February-25 |        |              | Bond Future        | 12.83     | 71.7968                       | 71.4506   | 71.7968                         | 0.00          |
| 23/11/2023 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future        | 5321      | 6                             | 5         | 6                               | 0.00          |
| 23/11/2023 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future        | 4330      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | 2046 On 01-February-24 |        |              | Bond Future        | 115.78    | 116.0468                      | 115.7766  | 116.0468                        | 11,904.00     |
| 23/11/2023 | 2046 On 02-May-24      |        |              | Bond Future        | 116.20    | 116.4776                      | 116.2016  | 116.4776                        | 4,626.00      |
| 23/11/2023 | 2046 On 01-August-24   |        |              | Bond Future        | 118.78    | 119.0661                      | 118.7839  | 119.0661                        | 0.00          |
| 23/11/2023 | 2046 On 07-November-24 |        |              | Bond Future        | 119.45    | 119.7411                      | 119.4525  | 119.7411                        | 0.00          |
| 23/11/2023 | 2046 On 06-February-25 |        |              | Bond Future        | 122.00    | 122.2920                      | 121.9976  | 122.2920                        | 0.00          |
| 23/11/2023 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future        | 7988      | 8                             | 8         | 8                               | 0.00          |
| 23/11/2023 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | 2050 On 01-February-24 |        |              | Bond Future        | 115.33    | 115.9354                      | 115.3317  | 115.9354                        | 10,813.00     |
| 23/11/2023 | 2050 On 02-May-24      |        |              | Bond Future        | 117.91    | 118.5243                      | 117.9073  | 118.5243                        | 3,316.00      |
| 23/11/2023 | 2050 On 01-August-24   |        |              | Bond Future        | 118.21    | 118.8400                      | 118.2095  | 118.8400                        | 0.00          |
| 23/11/2023 | 2050 On 07-November-24 |        |              | Bond Future        | 121.08    | 121.7273                      | 121.0817  | 121.7273                        | 0.00          |
| 23/11/2023 | 2050 On 06-February-25 |        |              | Bond Future        | 121.29    | 121.9450                      | 121.2863  | 121.9450                        | 0.00          |
| 23/11/2023 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 5686      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | AL37 On 01-February-24 |        |              | Index Future       | 934.89    | 936.6710                      | 934.8870  | 936.6710                        | 0.00          |
| 23/11/2023 | AL37 On 02-May-24      |        |              | Index Future       | 955.54    | 957.3620                      | 955.5390  | 957.3620                        | 0.00          |
| 23/11/2023 | AL37 On 01-August-24   |        |              | Index Future       | 976.56    | 978.4210                      | 976.5600  | 978.4210                        | 0.00          |
| 23/11/2023 | AL37 On 07-November-24 |        |              | Index Future       | 1000.07   | 1001.9690                     | 1000.0650 | 1001.9690                       | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | AL37 On 06-February-25 |        |              | Index Future       | 1021.20   | 1023.1420                     | 1021.2010 | 1023.1420                       | 0.00          |
| 23/11/2023 | AL7T On 01-February-24 |        |              | Index Future       | 1071.65   | 1075.3140                     | 1071.6480 | 1075.3140                       | 0.00          |
| 23/11/2023 | AL7T On 02-May-24      |        |              | Index Future       | 1095.32   | 1099.0680                     | 1095.3220 | 1099.0680                       | 0.00          |
| 23/11/2023 | AL7T On 01-August-24   |        |              | Index Future       | 1119.42   | 1123.2450                     | 1119.4180 | 1123.2450                       | 0.00          |
| 23/11/2023 | AL7T On 07-November-24 |        |              | Index Future       | 1146.36   | 1150.2780                     | 1146.3610 | 1150.2780                       | 0.00          |
| 23/11/2023 | AL7T On 06-February-25 |        |              | Index Future       | 1170.59   | 1174.5840                     | 1170.5900 | 1174.5840                       | 0.00          |
| 23/11/2023 | ALBI On 01-February-24 |        |              | Index Future       | 935.43    | 938.3280                      | 935.4290  | 938.3280                        | 100.00        |
| 23/11/2023 | ALBI On 02-May-24      |        |              | Index Future       | 956.09    | 959.0570                      | 956.0940  | 959.0570                        | 0.00          |
| 23/11/2023 | ALBI On 01-August-24   |        |              | Index Future       | 977.13    | 980.1530                      | 977.1280  | 980.1530                        | 0.00          |
| 23/11/2023 | ALBI On 07-November-24 |        |              | Index Future       | 1000.65   | 1003.7420                     | 1000.6460 | 1003.7420                       | 0.00          |
| 23/11/2023 | ALBI On 06-February-25 |        |              | Index Future       | 1021.80   | 1024.9520                     | 1021.7950 | 1024.9520                       | 0.00          |
| 23/11/2023 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 23/11/2023 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C202 On 07-December-33 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 23/11/2023 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 23/11/2023 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | ES33 On 01-February-24  |        |              | Bond Future        | 12.56     | 75.4307                       | 75.1636   | 75.4307                         | 0.00          |
| 23/11/2023 | ES33 On 02-May-24       |        |              | Bond Future        | 12.70     | 73.3163                       | 73.0433   | 73.3163                         | 0.00          |
| 23/11/2023 | ES33 On 01-August-24    |        |              | Bond Future        | 12.85     | 74.9449                       | 74.6660   | 74.9449                         | 0.00          |
| 23/11/2023 | ES33 On 07-November-24  |        |              | Bond Future        | 13.02     | 72.9605                       | 72.6750   | 72.9605                         | 0.00          |
| 23/11/2023 | ES33 On 06-February-25  |        |              | Bond Future        | 13.22     | 74.5102                       | 74.2189   | 74.5102                         | 0.00          |
| 23/11/2023 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 487       | 1                             | 0         | 1                               | 0.00          |
| 23/11/2023 | ES33 On 06-February-25  | 13.34  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | ES42 On 01-February-24  |        |              | Bond Future        | 13.03     | 71.3845                       | 71.1018   | 71.3845                         | 0.00          |
| 23/11/2023 | ES42 On 02-May-24       |        |              | Bond Future        | 13.16     | 68.7160                       | 68.4271   | 68.7160                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | ES42 On 01-August-24   |        |              | Bond Future | 13.30     | 70.2418                       | 69.9466   | 70.2418                         | 0.00          |
| 23/11/2023 | ES42 On 07-November-24 |        |              | Bond Future | 13.46     | 67.6784                       | 67.3762   | 67.6784                         | 0.00          |
| 23/11/2023 | ES42 On 06-February-25 |        |              | Bond Future | 13.62     | 69.1127                       | 68.8043   | 69.1127                         | 0.00          |
| 23/11/2023 | ES42 On 06-February-25 | 13.71  | Call         | Bond Future | 411       | 1                             | 0         | 1                               | 0.00          |
| 23/11/2023 | ES42 On 06-February-25 | 13.71  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GOVI On 01-February-24 |        |              | GOVI        | 921.94    | 924.7860                      | 921.9410  | 924.7860                        | 714.00        |
| 23/11/2023 | GOVI On 01-February-24 | 879.98 | Call         | GOVI        | 419610    | 45                            | 42        | 45                              | 0.00          |
| 23/11/2023 | GOVI On 01-February-24 | 879.99 | Call         | GOVI        | 419510    | 45                            | 42        | 45                              | 0.00          |
| 23/11/2023 | GOVI On 01-February-24 | 880.00 | Call         | GOVI        | 419410    | 45                            | 42        | 45                              | 0.00          |
| 23/11/2023 | GOVI On 01-February-24 | 880.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GOVI On 01-February-24 | 879.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GOVI On 01-February-24 | 879.98 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GOVI On 02-May-24      |        |              | GOVI        | 942.31    | 945.2150                      | 942.3080  | 945.2150                        | 0.00          |
| 23/11/2023 | GOVI On 02-May-24      | 950.98 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GOVI On 02-May-24      | 950.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GOVI On 02-May-24      | 950.97 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GOVI On 02-May-24      | 950.97 | Put          | GOVI        | 86620     | 6                             | 9         | 6                               | 0.00          |
| 23/11/2023 | GOVI On 02-May-24      | 950.99 | Put          | GOVI        | 86820     | 6                             | 9         | 6                               | 0.00          |
| 23/11/2023 | GOVI On 02-May-24      | 950.98 | Put          | GOVI        | 86720     | 6                             | 9         | 6                               | 0.00          |
| 23/11/2023 | GOVI On 01-August-24   |        |              | GOVI        | 963.04    | 966.0070                      | 963.0380  | 966.0070                        | 0.00          |
| 23/11/2023 | GOVI On 01-August-24   | 943.39 | Call         | GOVI        | 196480    | 23                            | 20        | 23                              | 0.00          |
| 23/11/2023 | GOVI On 01-August-24   | 943.37 | Call         | GOVI        | 196680    | 23                            | 20        | 23                              | 0.00          |
| 23/11/2023 | GOVI On 01-August-24   | 943.38 | Call         | GOVI        | 196580    | 23                            | 20        | 23                              | 0.00          |
| 23/11/2023 | GOVI On 01-August-24   | 943.38 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GOVI On 01-August-24   | 943.37 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GOVI On 01-August-24   | 943.39 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GOVI On 07-November-24 |        |              | GOVI        | 986.22    | 989.2560                      | 986.2170  | 989.2560                        | 0.00          |
| 23/11/2023 | GOVI On 07-November-24 | 948.78 | Call         | GOVI        | 374370    | 40                            | 37        | 40                              | 0.00          |
| 23/11/2023 | GOVI On 07-November-24 | 948.79 | Call         | GOVI        | 374270    | 40                            | 37        | 40                              | 0.00          |
| 23/11/2023 | GOVI On 07-November-24 | 948.80 | Call         | GOVI        | 374170    | 40                            | 37        | 40                              | 0.00          |
| 23/11/2023 | GOVI On 07-November-24 | 948.80 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GOVI On 07-November-24 | 948.79 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GOVI On 07-November-24 | 948.78 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GOVI On 06-February-25 |        |              | GOVI        | 1007.06   | 1010.1600                     | 1007.0610 | 1010.1600                       | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | GOVI On 06-February-25  | 972.00 | Call         | GOVI                   | 350610    | 38                            | 35        | 38                              | 0.00          |
| 23/11/2023 | GOVI On 06-February-25  | 972.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 23/11/2023 | IGOV On 01-February-24  |        |              | Index Future           | 345.89    | 346.8000                      | 345.8940  | 346.8000                        | 606.00        |
| 23/11/2023 | IGOV On 02-May-24       |        |              | Index Future           | 353.62    | 354.5440                      | 353.6180  | 354.5440                        | 16.00         |
| 23/11/2023 | IGOV On 01-August-24    |        |              | Index Future           | 361.48    | 362.4250                      | 361.4790  | 362.4250                        | 0.00          |
| 23/11/2023 | IGOV On 07-November-24  |        |              | Index Future           | 370.27    | 371.2330                      | 370.2650  | 371.2330                        | 0.00          |
| 23/11/2023 | IGOV On 06-February-25  |        |              | Index Future           | 378.17    | 379.1560                      | 378.1690  | 379.1560                        | 0.00          |
| 23/11/2023 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 23/11/2023 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 23/11/2023 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 23/11/2023 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 23/11/2023 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 23/11/2023 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 23/11/2023 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 23/11/2023 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 23/11/2023 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 23/11/2023 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 23/11/2023 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 23/11/2023 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 23/11/2023 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 23/11/2023 | JBAF On 15-November-23  |        |              | Jibar Tradeable Future | 8.36      | 8.3580                        | 91.6420   | 8.3580                          | 0.00          |
| 23/11/2023 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 8.36      | 91.6400                       | 91.6400   | 91.6400                         | 0.00          |
| 23/11/2023 | JBAF On 17-January-24   |        |              | Jibar Tradeable Future | 8.36      | 91.6400                       | 91.6400   | 91.6400                         | 0.00          |
| 23/11/2023 | JBAF On 21-February-24  |        |              | Jibar Tradeable Future | 8.34      | 91.6600                       | 91.6600   | 91.6600                         | 0.00          |
| 23/11/2023 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.34      | 91.6600                       | 91.6600   | 91.6600                         | 0.00          |
| 23/11/2023 | JBAF On 17-April-24     |        |              | Jibar Tradeable Future | 8.26      | 91.7400                       | 91.7400   | 91.7400                         | 0.00          |
| 23/11/2023 | JBAF On 15-May-24       |        |              | Jibar Tradeable Future | 8.23      | 91.7700                       | 91.7700   | 91.7700                         | 0.00          |
| 23/11/2023 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.11      | 91.8900                       | 91.8900   | 91.8900                         | 0.00          |
| 23/11/2023 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 7.94      | 92.0600                       | 92.0600   | 92.0600                         | 0.00          |
| 23/11/2023 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 7.67      | 92.3300                       | 92.3300   | 92.3300                         | 0.00          |
| 23/11/2023 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 7.53      | 92.4700                       | 92.4700   | 92.4700                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 7.33      | 92.6700                       | 92.6700   | 92.6700                         | 0.00          |
| 23/11/2023 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 7.39      | 92.6100                       | 92.6100   | 92.6100                         | 0.00          |
| 23/11/2023 | R035 On 01-February-24  |        |              | Bond Future            | 11.74     | 86.7620                       | 86.4093   | 86.7620                         | 67,850.00     |
| 23/11/2023 | R035 On 01-February-24  | 10.62  | Call         | Bond Future            | 151       | 0                             | 0         | 0                               | 400.00        |
| 23/11/2023 | R035 On 01-February-24  | 11.12  | Call         | Bond Future            | 578       | 1                             | 1         | 1                               | 400.00        |
| 23/11/2023 | R035 On 01-February-24  | 13.46  | Call         | Bond Future            | 8655      | 9                             | 9         | 9                               | 0.00          |
| 23/11/2023 | R035 On 01-February-24  | 12.19  | Call         | Bond Future            | 3358      | 4                             | 3         | 4                               | 0.00          |
| 23/11/2023 | R035 On 01-February-24  | 12.20  | Call         | Bond Future            | 3395      | 4                             | 3         | 4                               | 0.00          |
| 23/11/2023 | R035 On 01-February-24  | 12.18  | Call         | Bond Future            | 3321      | 4                             | 3         | 4                               | 0.00          |
| 23/11/2023 | R035 On 01-February-24  | 12.18  | Put          | Bond Future            | 999       | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R035 On 01-February-24  | 12.20  | Put          | Bond Future            | 970       | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R035 On 01-February-24  | 12.19  | Put          | Bond Future            | 985       | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R035 On 01-February-24  | 13.46  | Put          | Bond Future            | 128       | 0                             | 0         | 0                               | 400.00        |
| 23/11/2023 | R035 On 01-February-24  | 11.12  | Put          | Bond Future            | 3964      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R035 On 01-February-24  | 10.62  | Put          | Bond Future            | 6427      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | R035 On 02-May-24       |        |              | Bond Future            | 11.84     | 84.1666                       | 83.8062   | 84.1666                         | 105,087.00    |
| 23/11/2023 | R035 On 02-May-24       | 11.20  | Call         | Bond Future            | 1307      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R035 On 02-May-24       | 11.21  | Call         | Bond Future            | 1325      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R035 On 02-May-24       | 11.19  | Call         | Bond Future            | 1289      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R035 On 02-May-24       | 11.19  | Put          | Bond Future            | 4795      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R035 On 02-May-24       | 11.21  | Put          | Bond Future            | 4720      | 4                             | 5         | 4                               | 0.00          |
| 23/11/2023 | R035 On 02-May-24       | 11.20  | Put          | Bond Future            | 4757      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R035 On 01-August-24    |        |              | Bond Future            | 11.95     | 86.0171                       | 85.6489   | 86.0171                         | 0.00          |
| 23/11/2023 | R035 On 01-August-24    | 11.80  | Call         | Bond Future            | 3089      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R035 On 01-August-24    | 11.79  | Call         | Bond Future            | 3063      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R035 On 01-August-24    | 11.81  | Call         | Bond Future            | 3115      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R035 On 01-August-24    | 11.81  | Put          | Bond Future            | 3829      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R035 On 01-August-24    | 11.79  | Put          | Bond Future            | 3881      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R035 On 01-August-24    | 11.80  | Put          | Bond Future            | 3855      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R035 On 07-November-24  |        |              | Bond Future            | 12.07     | 83.5680                       | 83.1911   | 83.5680                         | 19,584.00     |
| 23/11/2023 | R035 On 07-November-24  | 12.18  | Call         | Bond Future            | 4147      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R035 On 07-November-24  | 12.17  | Call         | Bond Future            | 4119      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R035 On 07-November-24  | 12.19  | Call         | Bond Future            | 4175      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R035 On 07-November-24  | 12.19  | Put          | Bond Future            | 3588      | 3                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | R035 On 07-November-24 | 12.17  | Put          | Bond Future | 3631      | 3                             | 4         | 3                               | 0.00          |
| 23/11/2023 | R035 On 07-November-24 | 12.18  | Put          | Bond Future | 3609      | 3                             | 4         | 3                               | 0.00          |
| 23/11/2023 | R035 On 06-February-25 |        |              | Bond Future | 12.22     | 85.3259                       | 84.9415   | 85.3259                         | 0.00          |
| 23/11/2023 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 4637      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 3716      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R053 On 01-February-24 |        |              | Bond Future | 12.28     | 99.2720                       | 98.8924   | 99.2720                         | 0.00          |
| 23/11/2023 | R053 On 01-February-24 | 12.93  | Call         | Bond Future | 5814      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | R053 On 01-February-24 | 12.92  | Call         | Bond Future | 5761      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | R053 On 01-February-24 | 12.94  | Call         | Bond Future | 5866      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | R053 On 01-February-24 | 12.94  | Put          | Bond Future | 1134      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R053 On 01-February-24 | 12.92  | Put          | Bond Future | 1166      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R053 On 01-February-24 | 12.93  | Put          | Bond Future | 1150      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R053 On 02-May-24      |        |              | Bond Future | 12.38     | 95.6002                       | 95.2122   | 95.6002                         | 5,189.00      |
| 23/11/2023 | R053 On 02-May-24      | 13.03  | Call         | Bond Future | 6960      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | R053 On 02-May-24      | 13.04  | Call         | Bond Future | 7007      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | R053 On 02-May-24      | 13.02  | Call         | Bond Future | 6912      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | R053 On 02-May-24      | 13.02  | Put          | Bond Future | 2411      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R053 On 02-May-24      | 13.04  | Put          | Bond Future | 2371      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R053 On 02-May-24      | 13.03  | Put          | Bond Future | 2391      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R053 On 01-August-24   |        |              | Bond Future | 12.49     | 97.7013                       | 97.3050   | 97.7013                         | 0.00          |
| 23/11/2023 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 7912      | 8                             | 8         | 8                               | 0.00          |
| 23/11/2023 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 7957      | 8                             | 8         | 8                               | 0.00          |
| 23/11/2023 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 7868      | 8                             | 8         | 8                               | 0.00          |
| 23/11/2023 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 3427      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 3383      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 3405      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R053 On 07-November-24 |        |              | Bond Future | 12.61     | 94.1764                       | 93.7708   | 94.1764                         | 0.00          |
| 23/11/2023 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 6719      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 6759      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 6679      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 5411      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 5352      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 5381      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R053 On 06-February-25 |        |              | Bond Future | 12.74     | 96.1543                       | 95.7406   | 96.1543                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 7131      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 5770      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | R186 On 01-February-24 |        |              | Bond Future | 8.94      | 105.3469                      | 105.2100  | 105.3469                        | 77,630.00     |
| 23/11/2023 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 1692      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 1672      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 1712      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 240       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 250       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 245       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | R186 On 02-May-24      |        |              | Bond Future | 8.93      | 107.6740                      | 107.5341  | 107.6740                        | 10,568.00     |
| 23/11/2023 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 197       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 192       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 201       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | R186 On 02-May-24      | 10.40  | Call         | Bond Future | 3593      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R186 On 02-May-24      | 9.73   | Call         | Bond Future | 2301      | 2                             | 2         | 2                               | 2,030.00      |
| 23/11/2023 | R186 On 02-May-24      | 10.40  | Put          | Bond Future | 218       | 0                             | 0         | 0                               | 2,030.00      |
| 23/11/2023 | R186 On 02-May-24      | 9.73   | Put          | Bond Future | 448       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 2394      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 2433      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 2414      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R186 On 01-August-24   |        |              | Bond Future | 8.93      | 104.7328                      | 104.5901  | 104.7328                        | 0.00          |
| 23/11/2023 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 926       | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 937       | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 915       | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 1454      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 1433      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 1444      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R186 On 07-November-24 |        |              | Bond Future | 8.91      | 107.2513                      | 107.1053  | 107.2513                        | 40,888.00     |
| 23/11/2023 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 1577      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 1565      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 1589      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 1130      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 1143      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 1137      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | R186 On 06-February-25 |        |              | Bond Future | 8.97      | 104.1933                      | 104.0448  | 104.1933                        | 0.00          |
| 23/11/2023 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 1368      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 1262      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R202 On 01-February-24 |        |              | Bond Future | 260.12    | 261.2039                      | 260.1189  | 261.2039                        | 5,070.00      |
| 23/11/2023 | R202 On 02-May-24      |        |              | Bond Future | 265.93    | 267.0369                      | 265.9277  | 267.0369                        | 0.00          |
| 23/11/2023 | R202 On 01-August-24   |        |              | Bond Future | 266.71    | 267.8474                      | 266.7143  | 267.8474                        | 0.00          |
| 23/11/2023 | R202 On 07-November-24 |        |              | Bond Future | 273.20    | 274.3553                      | 273.1951  | 274.3553                        | 6.00          |
| 23/11/2023 | R202 On 06-February-25 |        |              | Bond Future | 273.76    | 274.9465                      | 273.7628  | 274.9465                        | 0.00          |
| 23/11/2023 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 6973      | 8                             | 7         | 8                               | 0.00          |
| 23/11/2023 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | R209 On 01-February-24 |        |              | Bond Future | 11.82     | 67.0018                       | 66.7160   | 67.0018                         | 14,202.00     |
| 23/11/2023 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 2496      | 3                             | 2         | 3                               | 0.00          |
| 23/11/2023 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 2526      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 2466      | 3                             | 2         | 3                               | 0.00          |
| 23/11/2023 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 1098      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 1067      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 1083      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R209 On 02-May-24      |        |              | Bond Future | 11.92     | 65.3288                       | 65.0367   | 65.3288                         | 0.00          |
| 23/11/2023 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 999       | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 1014      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 985       | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 4604      | 4                             | 5         | 4                               | 0.00          |
| 23/11/2023 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 4533      | 4                             | 5         | 4                               | 0.00          |
| 23/11/2023 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 4569      | 4                             | 5         | 4                               | 0.00          |
| 23/11/2023 | R209 On 01-August-24   |        |              | Bond Future | 12.02     | 66.7649                       | 66.4665   | 66.7649                         | 0.00          |
| 23/11/2023 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 2548      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 2526      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 2570      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 3606      | 3                             | 4         | 3                               | 0.00          |
| 23/11/2023 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 3654      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 3630      | 3                             | 4         | 3                               | 0.00          |
| 23/11/2023 | R209 On 07-November-24 |        |              | Bond Future | 12.14     | 65.2125                       | 64.9070   | 65.2125                         | 5,128.00      |
| 23/11/2023 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 3765      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 3790      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 3741      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 3411      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 3370      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 3390      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R209 On 06-February-25 |        |              | Bond Future | 12.27     | 66.5840                       | 66.2723   | 66.5840                         | 0.00          |
| 23/11/2023 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 4242      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 3477      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R210 On 01-February-24 |        |              | Bond Future | 231.81    | 231.8192                      | 231.8127  | 231.8192                        | 501.00        |
| 23/11/2023 | R210 On 02-May-24      |        |              | Bond Future | 233.71    | 233.7208                      | 233.7143  | 233.7208                        | 0.00          |
| 23/11/2023 | R210 On 01-August-24   |        |              | Bond Future | 238.91    | 238.9148                      | 238.9087  | 238.9148                        | 0.00          |
| 23/11/2023 | R210 On 07-November-24 |        |              | Bond Future | 241.35    | 241.3581                      | 241.3524  | 241.3581                        | 60.00         |
| 23/11/2023 | R210 On 06-February-25 |        |              | Bond Future | 246.50    | 246.5020                      | 246.4972  | 246.5020                        | 0.00          |
| 23/11/2023 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 6887      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | R213 On 01-February-24 |        |              | Bond Future | 10.71     | 85.2515                       | 85.0104   | 85.2515                         | 29,363.00     |
| 23/11/2023 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 4458      | 5                             | 4         | 5                               | 0.00          |
| 23/11/2023 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 4423      | 5                             | 4         | 5                               | 0.00          |
| 23/11/2023 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 4494      | 5                             | 4         | 5                               | 0.00          |
| 23/11/2023 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 294       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 304       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 299       | 0                             | 0         | 0                               | 0.00          |
| 23/11/2023 | R213 On 02-May-24      |        |              | Bond Future | 10.79     | 83.5761                       | 83.3297   | 83.5761                         | 0.00          |
| 23/11/2023 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 1266      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 1250      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 1281      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 3359      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 3414      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 3387      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R213 On 01-August-24   |        |              | Bond Future | 10.87     | 85.4137                       | 85.1620   | 85.4137                         | 0.00          |
| 23/11/2023 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 2632      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 2654      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 2611      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 2668      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 2630      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 2649      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R213 On 07-November-24 |        |              | Bond Future | 10.98     | 83.9048                       | 83.6473   | 83.9048                         | 15,875.00     |
| 23/11/2023 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 3417      | 4                             | 3         | 4                               | 0.00          |
| 23/11/2023 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 3393      | 4                             | 3         | 4                               | 0.00          |
| 23/11/2023 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 3440      | 4                             | 3         | 4                               | 0.00          |
| 23/11/2023 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 2442      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 2473      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 2458      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R213 On 06-February-25 |        |              | Bond Future | 11.11     | 85.6716                       | 85.4090   | 85.6716                         | 0.00          |
| 23/11/2023 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 3707      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 2795      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R214 On 01-February-24 |        |              | Bond Future | 12.16     | 62.7798                       | 62.5126   | 62.7798                         | 12,860.00     |
| 23/11/2023 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 1703      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 1728      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 1678      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 1772      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 1726      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 1749      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R214 On 02-May-24      |        |              | Bond Future | 12.25     | 60.8622                       | 60.5891   | 60.8622                         | 10,172.00     |
| 23/11/2023 | R214 On 02-May-24      | 12.14  | Call         | Bond Future | 2289      | 2                             | 2         | 2                               | 7,110.00      |
| 23/11/2023 | R214 On 02-May-24      | 13.52  | Call         | Bond Future | 6417      | 7                             | 6         | 7                               | 0.00          |
| 23/11/2023 | R214 On 02-May-24      | 12.87  | Call         | Bond Future | 4322      | 5                             | 4         | 5                               | 0.00          |
| 23/11/2023 | R214 On 02-May-24      | 12.12  | Call         | Bond Future | 2241      | 2                             | 2         | 2                               | 10,000.00     |
| 23/11/2023 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 990       | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 1005      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 976       | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 4943      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 4868      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 4905      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R214 On 02-May-24      | 12.14  | Put          | Bond Future | 2836      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R214 On 02-May-24      | 12.87  | Put          | Bond Future | 1505      | 1                             | 2         | 1                               | 17,110.00     |
| 23/11/2023 | R214 On 02-May-24      | 12.12  | Put          | Bond Future | 2884      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R214 On 02-May-24      | 13.52  | Put          | Bond Future | 848       | 1                             | 1         | 1                               | 17,110.00     |
| 23/11/2023 | R214 On 01-August-24   |        |              | Bond Future | 12.35     | 62.2002                       | 61.9212   | 62.2002                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 2786      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 2763      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 2810      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 3630      | 3                             | 4         | 3                               | 0.00          |
| 23/11/2023 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 3679      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 3655      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R214 On 07-November-24 |        |              | Bond Future | 12.46     | 60.3873                       | 60.1018   | 60.3873                         | 0.00          |
| 23/11/2023 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 4027      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 4052      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 4001      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 3382      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 3342      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 3362      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R214 On 06-February-25 |        |              | Bond Future | 12.59     | 61.6575                       | 61.3663   | 61.6575                         | 0.00          |
| 23/11/2023 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 4273      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 3748      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R248 On 01-February-24 |        |              | Bond Future | 12.26     | 77.1147                       | 76.8191   | 77.1147                         | 246,184.00    |
| 23/11/2023 | R248 On 01-February-24 | 13.90  | Call         | Bond Future | 8780      | 9                             | 9         | 9                               | 0.00          |
| 23/11/2023 | R248 On 01-February-24 | 13.10  | Call         | Bond Future | 5282      | 6                             | 5         | 6                               | 0.00          |
| 23/11/2023 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 1770      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 1798      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 1742      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R248 On 01-February-24 | 11.50  | Call         | Bond Future | 465       | 1                             | 0         | 1                               | 1,000.00      |
| 23/11/2023 | R248 On 01-February-24 | 12.30  | Call         | Bond Future | 2222      | 2                             | 2         | 2                               | 100.00        |
| 23/11/2023 | R248 On 01-February-24 | 13.37  | Call         | Bond Future | 6450      | 7                             | 6         | 7                               | 0.00          |
| 23/11/2023 | R248 On 01-February-24 | 13.37  | Put          | Bond Future | 439       | 0                             | 0         | 0                               | 1,000.00      |
| 23/11/2023 | R248 On 01-February-24 | 12.30  | Put          | Bond Future | 2003      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R248 On 01-February-24 | 11.50  | Put          | Bond Future | 5186      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 2466      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 2404      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 2435      | 2                             | 2         | 2                               | 0.00          |
| 23/11/2023 | R248 On 01-February-24 | 13.10  | Put          | Bond Future | 653       | 1                             | 1         | 1                               | 1,100.00      |
| 23/11/2023 | R248 On 01-February-24 | 13.90  | Put          | Bond Future | 199       | 0                             | 0         | 0                               | 1,100.00      |
| 23/11/2023 | R248 On 02-May-24      |        |              | Bond Future | 12.36     | 74.3698                       | 74.0677   | 74.3698                         | 12,631.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | R248 On 02-May-24      | 11.40  | Call         | Bond Future | 968       | 1                             | 1         | 1                               | 1,500.00      |
| 23/11/2023 | R248 On 02-May-24      | 12.40  | Call         | Bond Future | 3346      | 4                             | 3         | 4                               | 1,500.00      |
| 23/11/2023 | R248 On 02-May-24      | 13.16  | Call         | Bond Future | 6021      | 6                             | 6         | 6                               | 0.00          |
| 23/11/2023 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 1080      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 1096      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 1063      | 1                             | 1         | 1                               | 0.00          |
| 23/11/2023 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 6616      | 6                             | 7         | 6                               | 0.00          |
| 23/11/2023 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 6518      | 6                             | 7         | 6                               | 0.00          |
| 23/11/2023 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 6567      | 6                             | 7         | 6                               | 0.00          |
| 23/11/2023 | R248 On 02-May-24      | 13.16  | Put          | Bond Future | 1653      | 2                             | 2         | 2                               | 1,500.00      |
| 23/11/2023 | R248 On 02-May-24      | 12.40  | Put          | Bond Future | 3121      | 3                             | 3         | 3                               | 0.00          |
| 23/11/2023 | R248 On 02-May-24      | 11.40  | Put          | Bond Future | 6917      | 7                             | 7         | 7                               | 0.00          |
| 23/11/2023 | R248 On 01-August-24   |        |              | Bond Future | 12.46     | 76.0047                       | 75.6962   | 76.0047                         | 13,000.00     |
| 23/11/2023 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 3493      | 4                             | 3         | 4                               | 0.00          |
| 23/11/2023 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 3522      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 3465      | 4                             | 3         | 4                               | 0.00          |
| 23/11/2023 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 4407      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 4349      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 4378      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R248 On 07-November-24 |        |              | Bond Future | 12.58     | 73.3783                       | 73.0625   | 73.3783                         | 0.00          |
| 23/11/2023 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 5214      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 5246      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 5183      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 4078      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 4032      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 4055      | 4                             | 4         | 4                               | 0.00          |
| 23/11/2023 | R248 On 06-February-25 |        |              | Bond Future | 12.71     | 74.9210                       | 74.5989   | 74.9210                         | 0.00          |
| 23/11/2023 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 4866      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 4884      | 5                             | 5         | 5                               | 0.00          |
| 23/11/2023 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 23/11/2023 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2023 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |