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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/08/2023 TO: 22/08/2023

| 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 |
|------------|------------------------|--------|--------------|--------------------|--------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00 |       | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | 2025 On 02-November-23 |        |              | Bond Future        | 173.17 |       | 173.1613                      | 173.1740  | 173.1613                        | 5,578.00      |
| 22/08/2023 | 2025 On 01-February-24 |        |              | Bond Future        | 175.32 |       | 175.3120                      | 175.3248  | 175.3120                        | 214.00        |
| 22/08/2023 | 2025 On 02-May-24      |        |              | Bond Future        | 179.32 |       | 179.3096                      | 179.3230  | 179.3096                        | 0.00          |
| 22/08/2023 | 2025 On 01-August-24   |        |              | Bond Future        | 181.58 |       | 181.5631                      | 181.5770  | 181.5631                        | 0.00          |
| 22/08/2023 | 2025 On 07-November-24 |        |              | Bond Future        | 185.82 |       | 185.8039                      | 185.8190  | 185.8039                        | 0.00          |
| 22/08/2023 | 2029 On 02-November-23 |        |              | Bond Future        | 125.42 |       | 125.3318                      | 125.4220  | 125.3318                        | 1,287.00      |
| 22/08/2023 | 2029 On 01-February-24 |        |              | Bond Future        | 128.27 |       | 128.1816                      | 128.2737  | 128.1816                        | 728.00        |
| 22/08/2023 | 2029 On 02-May-24      |        |              | Bond Future        | 129.84 |       | 129.7430                      | 129.8374  | 129.7430                        | 0.00          |
| 22/08/2023 | 2029 On 01-August-24   |        |              | Bond Future        | 132.80 |       | 132.6989                      | 132.7956  | 132.6989                        | 0.00          |
| 22/08/2023 | 2029 On 07-November-24 |        |              | Bond Future        | 134.50 |       | 134.4023                      | 134.5019  | 134.4023                        | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 |        |              | Bond Future        | 10.53  |       | 90.5633                       | 90.7837   | 90.5633                         | 89,364.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 2095      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 2122      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 2068      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 10.07  | Call         | Bond Future | 588       | 1                             | 1         | 1                               | 800.00        |
| 22/08/2023 | 2030 On 02-November-23 | 11.57  | Call         | Bond Future | 4489      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 9.57   | Call         | Bond Future | 166       | 0                             | 0         | 0                               | 800.00        |
| 22/08/2023 | 2030 On 02-November-23 | 10.39  | Call         | Bond Future | 1108      | 1                             | 1         | 1                               | 500.00        |
| 22/08/2023 | 2030 On 02-November-23 | 11.43  | Call         | Bond Future | 4011      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 9.89   | Call         | Bond Future | 389       | 0                             | 0         | 0                               | 500.00        |
| 22/08/2023 | 2030 On 02-November-23 | 10.62  | Call         | Bond Future | 1609      | 1                             | 2         | 1                               | 500.00        |
| 22/08/2023 | 2030 On 02-November-23 | 11.12  | Call         | Bond Future | 3003      | 3                             | 3         | 3                               | 500.00        |
| 22/08/2023 | 2030 On 02-November-23 | 12.27  | Call         | Bond Future | 6978      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 12.27  | Put          | Bond Future | 87        | 0                             | 0         | 0                               | 500.00        |
| 22/08/2023 | 2030 On 02-November-23 | 11.12  | Put          | Bond Future | 582       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 10.39  | Put          | Bond Future | 1685      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 11.43  | Put          | Bond Future | 356       | 0                             | 0         | 0                               | 500.00        |
| 22/08/2023 | 2030 On 02-November-23 | 9.89   | Put          | Bond Future | 3095      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 10.62  | Put          | Bond Future | 1228      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 10.07  | Put          | Bond Future | 2521      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 11.57  | Put          | Bond Future | 283       | 0                             | 0         | 0                               | 800.00        |
| 22/08/2023 | 2030 On 02-November-23 | 9.57   | Put          | Bond Future | 4269      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 945       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 918       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 932       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 |        |              | Bond Future | 10.60     | 88.5948                       | 88.8201   | 88.5948                         | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 10.07  | Call         | Bond Future | 1172      | 1                             | 1         | 1                               | 400.00        |
| 22/08/2023 | 2030 On 01-February-24 | 12.10  | Call         | Bond Future | 6312      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 9.57   | Call         | Bond Future | 607       | 1                             | 1         | 1                               | 400.00        |
| 22/08/2023 | 2030 On 01-February-24 | 11.31  | Call         | Bond Future | 3908      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 9.93   | Call         | Bond Future | 984       | 1                             | 1         | 1                               | 1,360.00      |
| 22/08/2023 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 4050      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 4078      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 4021      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 9.89   | Call         | Bond Future | 935       | 1                             | 1         | 1                               | 500.00        |
| 22/08/2023 | 2030 On 01-February-24 | 10.39  | Call         | Bond Future | 1702      | 2                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | 2030 On 01-February-24 | 11.86  | Call         | Bond Future | 5552      | 5                             | 6         | 5                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 10.16  | Call         | Bond Future | 1307      | 1                             | 1         | 1                               | 200.00        |
| 22/08/2023 | 2030 On 01-February-24 | 11.00  | Call         | Bond Future | 3069      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 11.75  | Call         | Bond Future | 5211      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 11.85  | Call         | Bond Future | 5521      | 5                             | 6         | 5                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 10.00  | Call         | Bond Future | 1073      | 1                             | 1         | 1                               | 500.00        |
| 22/08/2023 | 2030 On 01-February-24 | 11.85  | Put          | Bond Future | 654       | 1                             | 1         | 1                               | 500.00        |
| 22/08/2023 | 2030 On 01-February-24 | 10.00  | Put          | Bond Future | 3536      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 11.75  | Put          | Bond Future | 721       | 1                             | 1         | 1                               | 200.00        |
| 22/08/2023 | 2030 On 01-February-24 | 11.00  | Put          | Bond Future | 1475      | 2                             | 1         | 2                               | 700.00        |
| 22/08/2023 | 2030 On 01-February-24 | 10.16  | Put          | Bond Future | 3106      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 11.86  | Put          | Bond Future | 648       | 1                             | 1         | 1                               | 500.00        |
| 22/08/2023 | 2030 On 01-February-24 | 10.39  | Put          | Bond Future | 2556      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 9.89   | Put          | Bond Future | 3859      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 1061      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 1040      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 1050      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 11.31  | Put          | Bond Future | 1102      | 1                             | 1         | 1                               | 1,360.00      |
| 22/08/2023 | 2030 On 01-February-24 | 9.93   | Put          | Bond Future | 3740      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 10.07  | Put          | Bond Future | 3343      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2030 On 01-February-24 | 12.10  | Put          | Bond Future | 513       | 1                             | 1         | 1                               | 400.00        |
| 22/08/2023 | 2030 On 01-February-24 | 9.57   | Put          | Bond Future | 4887      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      |        |              | Bond Future | 10.68     | 90.5940                       | 90.8245   | 90.5940                         | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 10.16  | Call         | Bond Future | 1603      | 2                             | 2         | 2                               | 1,000.00      |
| 22/08/2023 | 2030 On 02-May-24      | 11.94  | Call         | Bond Future | 5799      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 9.66   | Call         | Bond Future | 950       | 1                             | 1         | 1                               | 1,000.00      |
| 22/08/2023 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 1132      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 1144      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 1120      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 10.82  | Call         | Bond Future | 2873      | 3                             | 3         | 3                               | 1,080.00      |
| 22/08/2023 | 2030 On 02-May-24      | 12.38  | Call         | Bond Future | 7099      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 11.12  | Call         | Bond Future | 3581      | 3                             | 4         | 3                               | 500.00        |
| 22/08/2023 | 2030 On 02-May-24      | 13.15  | Call         | Bond Future | 9383      | 9                             | 9         | 9                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 10.62  | Call         | Bond Future | 2443      | 2                             | 2         | 2                               | 500.00        |
| 22/08/2023 | 2030 On 02-May-24      | 11.12  | Put          | Bond Future | 1890      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | 2030 On 02-May-24      | 13.15  | Put          | Bond Future | 365       | 0                             | 0         | 0                               | 500.00        |
| 22/08/2023 | 2030 On 02-May-24      | 10.62  | Put          | Bond Future | 2685      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 12.38  | Put          | Bond Future | 765       | 1                             | 1         | 1                               | 1,080.00      |
| 22/08/2023 | 2030 On 02-May-24      | 10.82  | Put          | Bond Future | 2335      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 9.66   | Put          | Bond Future | 5055      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 4607      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 4549      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 4578      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 10.16  | Put          | Bond Future | 3671      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 02-May-24      | 11.94  | Put          | Bond Future | 1051      | 1                             | 1         | 1                               | 1,000.00      |
| 22/08/2023 | 2030 On 01-August-24   |        |              | Bond Future | 10.77     | 88.6311                       | 88.8670   | 88.6311                         | 0.00          |
| 22/08/2023 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 2066      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 2084      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 2049      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 3583      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 3541      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 3562      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2030 On 07-November-24 |        |              | Bond Future | 10.90     | 90.6731                       | 90.9150   | 90.6731                         | 0.00          |
| 22/08/2023 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 2789      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 2770      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 2808      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 3324      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 3359      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 3341      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 |        |              | Bond Future | 11.32     | 84.2164                       | 84.4673   | 84.2164                         | 200,475.00    |
| 22/08/2023 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 1405      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 1381      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 1429      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 11.90  | Call         | Bond Future | 3406      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 11.50  | Call         | Bond Future | 2120      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 10.58  | Call         | Bond Future | 339       | 0                             | 0         | 0                               | 500.00        |
| 22/08/2023 | 2032 On 02-November-23 | 11.60  | Call         | Bond Future | 2420      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 10.35  | Call         | Bond Future | 171       | 0                             | 0         | 0                               | 7,750.00      |
| 22/08/2023 | 2032 On 02-November-23 | 11.00  | Call         | Bond Future | 916       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | 2032 On 02-November-23 | 11.09  | Call         | Bond Future | 1093      | 1                             | 1         | 1                               | 500.00        |
| 22/08/2023 | 2032 On 02-November-23 | 12.26  | Call         | Bond Future | 4718      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 10.59  | Call         | Bond Future | 348       | 0                             | 0         | 0                               | 500.00        |
| 22/08/2023 | 2032 On 02-November-23 | 11.78  | Call         | Bond Future | 2998      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 11.28  | Call         | Bond Future | 1526      | 1                             | 2         | 1                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 10.71  | Call         | Bond Future | 474       | 0                             | 0         | 0                               | 500.00        |
| 22/08/2023 | 2032 On 02-November-23 | 11.28  | Put          | Bond Future | 1726      | 2                             | 2         | 2                               | 500.00        |
| 22/08/2023 | 2032 On 02-November-23 | 10.71  | Put          | Bond Future | 3443      | 4                             | 3         | 4                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 11.78  | Put          | Bond Future | 863       | 1                             | 1         | 1                               | 500.00        |
| 22/08/2023 | 2032 On 02-November-23 | 11.09  | Put          | Bond Future | 2203      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 12.26  | Put          | Bond Future | 423       | 0                             | 0         | 0                               | 500.00        |
| 22/08/2023 | 2032 On 02-November-23 | 10.59  | Put          | Bond Future | 3914      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 11.00  | Put          | Bond Future | 2461      | 3                             | 2         | 3                               | 500.00        |
| 22/08/2023 | 2032 On 02-November-23 | 10.58  | Put          | Bond Future | 3955      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 11.60  | Put          | Bond Future | 1116      | 1                             | 1         | 1                               | 15,500.00     |
| 22/08/2023 | 2032 On 02-November-23 | 10.35  | Put          | Bond Future | 4949      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 11.50  | Put          | Bond Future | 1282      | 1                             | 1         | 1                               | 500.00        |
| 22/08/2023 | 2032 On 02-November-23 | 11.90  | Put          | Bond Future | 725       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 1819      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 1867      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 1842      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 |        |              | Bond Future | 11.42     | 86.1112                       | 86.3676   | 86.1112                         | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 10.01  | Call         | Bond Future | 429       | 0                             | 0         | 0                               | 1,200.00      |
| 22/08/2023 | 2032 On 01-February-24 | 10.76  | Call         | Bond Future | 1222      | 1                             | 1         | 1                               | 1,200.00      |
| 22/08/2023 | 2032 On 01-February-24 | 12.62  | Call         | Bond Future | 6239      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 3723      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 3694      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 3753      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 10.59  | Call         | Bond Future | 979       | 1                             | 1         | 1                               | 500.00        |
| 22/08/2023 | 2032 On 01-February-24 | 11.09  | Call         | Bond Future | 1824      | 2                             | 2         | 2                               | 500.00        |
| 22/08/2023 | 2032 On 01-February-24 | 12.73  | Call         | Bond Future | 6620      | 6                             | 7         | 6                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 10.78  | Call         | Bond Future | 1255      | 1                             | 1         | 1                               | 200.00        |
| 22/08/2023 | 2032 On 01-February-24 | 11.75  | Call         | Bond Future | 3462      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 12.50  | Call         | Bond Future | 5829      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 12.50  | Put          | Bond Future | 1004      | 1                             | 1         | 1                               | 200.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | 2032 On 01-February-24 | 11.75  | Put          | Bond Future | 1940      | 2                             | 2         | 2                               | 200.00        |
| 22/08/2023 | 2032 On 01-February-24 | 10.78  | Put          | Bond Future | 4279      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 12.73  | Put          | Bond Future | 816       | 1                             | 1         | 1                               | 500.00        |
| 22/08/2023 | 2032 On 01-February-24 | 11.09  | Put          | Bond Future | 3361      | 4                             | 3         | 4                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 10.59  | Put          | Bond Future | 4933      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 1780      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 1811      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 1795      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 12.62  | Put          | Bond Future | 901       | 1                             | 1         | 1                               | 1,200.00      |
| 22/08/2023 | 2032 On 01-February-24 | 10.76  | Put          | Bond Future | 4344      | 5                             | 4         | 5                               | 0.00          |
| 22/08/2023 | 2032 On 01-February-24 | 10.01  | Put          | Bond Future | 7300      | 8                             | 7         | 8                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      |        |              | Bond Future | 11.52     | 83.8918                       | 84.1541   | 83.8918                         | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 10.36  | Call         | Bond Future | 1020      | 1                             | 1         | 1                               | 1,000.00      |
| 22/08/2023 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 1239      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 1225      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 1252      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 10.59  | Call         | Bond Future | 1294      | 1                             | 1         | 1                               | 500.00        |
| 22/08/2023 | 2032 On 02-May-24      | 11.09  | Call         | Bond Future | 2126      | 2                             | 2         | 2                               | 500.00        |
| 22/08/2023 | 2032 On 02-May-24      | 13.18  | Call         | Bond Future | 8069      | 8                             | 8         | 8                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 10.86  | Call         | Bond Future | 1709      | 2                             | 2         | 2                               | 1,000.00      |
| 22/08/2023 | 2032 On 02-May-24      | 12.90  | Call         | Bond Future | 7139      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 10.65  | Call         | Bond Future | 1380      | 1                             | 1         | 1                               | 1,550.00      |
| 22/08/2023 | 2032 On 02-May-24      | 11.35  | Call         | Bond Future | 2676      | 3                             | 3         | 3                               | 1,550.00      |
| 22/08/2023 | 2032 On 02-May-24      | 13.35  | Call         | Bond Future | 8642      | 8                             | 9         | 8                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 13.35  | Put          | Bond Future | 863       | 1                             | 1         | 1                               | 1,550.00      |
| 22/08/2023 | 2032 On 02-May-24      | 11.35  | Put          | Bond Future | 3445      | 4                             | 3         | 4                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 10.65  | Put          | Bond Future | 5437      | 6                             | 5         | 6                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 12.90  | Put          | Bond Future | 1180      | 1                             | 1         | 1                               | 1,000.00      |
| 22/08/2023 | 2032 On 02-May-24      | 13.18  | Put          | Bond Future | 971       | 1                             | 1         | 1                               | 500.00        |
| 22/08/2023 | 2032 On 02-May-24      | 11.09  | Put          | Bond Future | 4097      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 10.59  | Put          | Bond Future | 5640      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 5744      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 5814      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 5779      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2032 On 02-May-24      | 10.86  | Put          | Bond Future | 4762      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | 2032 On 02-May-24      | 10.36  | Put          | Bond Future | 6488      | 7                             | 6         | 7                               | 0.00          |
| 22/08/2023 | 2032 On 01-August-24   |        |              | Bond Future | 11.63     | 85.7828                       | 86.0512   | 85.7828                         | 0.00          |
| 22/08/2023 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 2249      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 2229      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 2268      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 4410      | 5                             | 4         | 5                               | 0.00          |
| 22/08/2023 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 4462      | 5                             | 4         | 5                               | 0.00          |
| 22/08/2023 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 4436      | 5                             | 4         | 5                               | 0.00          |
| 22/08/2023 | 2032 On 07-November-24 |        |              | Bond Future | 11.78     | 83.5936                       | 83.8687   | 83.5936                         | 0.00          |
| 22/08/2023 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 3060      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 3081      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 3039      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 4374      | 5                             | 4         | 5                               | 0.00          |
| 22/08/2023 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 4329      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 4352      | 5                             | 4         | 5                               | 0.00          |
| 22/08/2023 | 2033 On 02-November-23 |        |              | Bond Future | 118.74    | 119.2022                      | 118.7442  | 119.2022                        | 2,258.00      |
| 22/08/2023 | 2033 On 01-February-24 |        |              | Bond Future | 121.44    | 121.9125                      | 121.4440  | 121.9125                        | 6,141.00      |
| 22/08/2023 | 2033 On 02-May-24      |        |              | Bond Future | 122.76    | 123.2361                      | 122.7571  | 123.2361                        | 0.00          |
| 22/08/2023 | 2033 On 01-August-24   |        |              | Bond Future | 125.55    | 126.0438                      | 125.5541  | 126.0438                        | 0.00          |
| 22/08/2023 | 2033 On 07-November-24 |        |              | Bond Future | 126.99    | 127.4945                      | 126.9938  | 127.4945                        | 0.00          |
| 22/08/2023 | 2037 On 02-November-23 |        |              | Bond Future | 12.37     | 77.0122                       | 77.3679   | 77.0122                         | 63,706.00     |
| 22/08/2023 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 429       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 440       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 419       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | 2037 On 02-November-23 | 13.89  | Call         | Bond Future | 7593      | 7                             | 8         | 7                               | 0.00          |
| 22/08/2023 | 2037 On 02-November-23 | 12.52  | Call         | Bond Future | 2412      | 2                             | 2         | 2                               | 731.00        |
| 22/08/2023 | 2037 On 02-November-23 | 12.02  | Call         | Bond Future | 1129      | 1                             | 1         | 1                               | 731.00        |
| 22/08/2023 | 2037 On 02-November-23 | 12.02  | Put          | Bond Future | 2983      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2037 On 02-November-23 | 13.89  | Put          | Bond Future | 237       | 0                             | 0         | 0                               | 731.00        |
| 22/08/2023 | 2037 On 02-November-23 | 12.52  | Put          | Bond Future | 1629      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 4878      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 4786      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 4832      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2037 On 01-February-24 |        |              | Bond Future | 12.48     | 74.4885                       | 74.8520   | 74.4885                         | 76,958.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 2536      | 2                             | 3         | 2                               | 0.00          |
| 22/08/2023 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 2562      | 2                             | 3         | 2                               | 0.00          |
| 22/08/2023 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 2510      | 2                             | 3         | 2                               | 0.00          |
| 22/08/2023 | 2037 On 01-February-24 | 13.93  | Call         | Bond Future | 7820      | 8                             | 8         | 8                               | 0.00          |
| 22/08/2023 | 2037 On 01-February-24 | 12.93  | Call         | Bond Future | 4317      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2037 On 01-February-24 | 12.09  | Call         | Bond Future | 1979      | 2                             | 2         | 2                               | 2,500.00      |
| 22/08/2023 | 2037 On 01-February-24 | 12.93  | Put          | Bond Future | 2075      | 2                             | 2         | 2                               | 2,500.00      |
| 22/08/2023 | 2037 On 01-February-24 | 12.09  | Put          | Bond Future | 4037      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2037 On 01-February-24 | 13.93  | Put          | Bond Future | 908       | 1                             | 1         | 1                               | 2,500.00      |
| 22/08/2023 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 3406      | 4                             | 3         | 4                               | 0.00          |
| 22/08/2023 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 3354      | 4                             | 3         | 4                               | 0.00          |
| 22/08/2023 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 3380      | 4                             | 3         | 4                               | 0.00          |
| 22/08/2023 | 2037 On 02-May-24      |        |              | Bond Future | 12.60     | 76.1692                       | 76.5411   | 76.1692                         | 0.00          |
| 22/08/2023 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 1205      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 1218      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 1193      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 7478      | 8                             | 7         | 8                               | 0.00          |
| 22/08/2023 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 7390      | 8                             | 7         | 8                               | 0.00          |
| 22/08/2023 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 7434      | 8                             | 7         | 8                               | 0.00          |
| 22/08/2023 | 2037 On 01-August-24   |        |              | Bond Future | 12.73     | 73.6303                       | 74.0107   | 73.6303                         | 0.00          |
| 22/08/2023 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 2665      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 2686      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 2644      | 2                             | 3         | 2                               | 0.00          |
| 22/08/2023 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 5932      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 5869      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 5901      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2037 On 07-November-24 |        |              | Bond Future | 12.89     | 75.3242                       | 75.7139   | 75.3242                         | 0.00          |
| 22/08/2023 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 3683      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 3658      | 3                             | 4         | 3                               | 0.00          |
| 22/08/2023 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 3706      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 5186      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 5238      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 5212      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2038 On 02-November-23 |        |              | Bond Future | 128.68    | 128.6865                      | 128.6807  | 128.6865                        | 4,669.00      |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | 2038 On 01-February-24 |        |              | Bond Future | 129.60    | 129.6026                      | 129.5966  | 129.6026                        | 0.00          |
| 22/08/2023 | 2038 On 02-May-24      |        |              | Bond Future | 132.55    | 132.5578                      | 132.5517  | 132.5578                        | 0.00          |
| 22/08/2023 | 2038 On 01-August-24   |        |              | Bond Future | 133.51    | 133.5168                      | 133.5106  | 133.5168                        | 0.00          |
| 22/08/2023 | 2038 On 07-November-24 |        |              | Bond Future | 136.63    | 136.6334                      | 136.6279  | 136.6334                        | 0.00          |
| 22/08/2023 | 2040 On 02-November-23 |        |              | Bond Future | 12.66     | 77.0891                       | 77.4048   | 77.0891                         | 39,907.00     |
| 22/08/2023 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 234       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 227       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 241       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | 2040 On 02-November-23 | 12.10  | Call         | Bond Future | 806       | 1                             | 1         | 1                               | 875.00        |
| 22/08/2023 | 2040 On 02-November-23 | 12.97  | Call         | Bond Future | 3074      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2040 On 02-November-23 | 11.80  | Call         | Bond Future | 410       | 0                             | 0         | 0                               | 128.00        |
| 22/08/2023 | 2040 On 02-November-23 | 12.60  | Call         | Bond Future | 1919      | 2                             | 2         | 2                               | 128.00        |
| 22/08/2023 | 2040 On 02-November-23 | 13.64  | Call         | Bond Future | 5623      | 5                             | 6         | 5                               | 0.00          |
| 22/08/2023 | 2040 On 02-November-23 | 11.50  | Call         | Bond Future | 179       | 0                             | 0         | 0                               | 875.00        |
| 22/08/2023 | 2040 On 02-November-23 | 12.10  | Put          | Bond Future | 3976      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2040 On 02-November-23 | 11.50  | Put          | Bond Future | 6966      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | 2040 On 02-November-23 | 13.64  | Put          | Bond Future | 581       | 1                             | 1         | 1                               | 128.00        |
| 22/08/2023 | 2040 On 02-November-23 | 12.60  | Put          | Bond Future | 2262      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2040 On 02-November-23 | 11.80  | Put          | Bond Future | 5356      | 6                             | 5         | 6                               | 0.00          |
| 22/08/2023 | 2040 On 02-November-23 | 12.97  | Put          | Bond Future | 1427      | 2                             | 1         | 2                               | 875.00        |
| 22/08/2023 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 6407      | 7                             | 6         | 7                               | 0.00          |
| 22/08/2023 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 6517      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 6462      | 7                             | 6         | 7                               | 0.00          |
| 22/08/2023 | 2040 On 01-February-24 |        |              | Bond Future | 12.78     | 74.3168                       | 74.6395   | 74.3168                         | 92,091.00     |
| 22/08/2023 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 1936      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 1913      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 1959      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 4333      | 5                             | 4         | 5                               | 0.00          |
| 22/08/2023 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 4400      | 5                             | 4         | 5                               | 0.00          |
| 22/08/2023 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 4366      | 5                             | 4         | 5                               | 0.00          |
| 22/08/2023 | 2040 On 02-May-24      |        |              | Bond Future | 12.91     | 75.9935                       | 76.3237   | 75.9935                         | 0.00          |
| 22/08/2023 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 1122      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 1110      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 1134      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 8443      | 9                             | 8         | 9                               | 0.00          |
| 22/08/2023 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 8541      | 9                             | 9         | 9                               | 0.00          |
| 22/08/2023 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 8492      | 9                             | 8         | 9                               | 0.00          |
| 22/08/2023 | 2040 On 01-August-24   |        |              | Bond Future | 13.04     | 73.2002                       | 73.5380   | 73.2002                         | 0.00          |
| 22/08/2023 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 2544      | 2                             | 3         | 2                               | 0.00          |
| 22/08/2023 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 2523      | 2                             | 3         | 2                               | 0.00          |
| 22/08/2023 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 2564      | 2                             | 3         | 2                               | 0.00          |
| 22/08/2023 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 6341      | 7                             | 6         | 7                               | 0.00          |
| 22/08/2023 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 6412      | 7                             | 6         | 7                               | 0.00          |
| 22/08/2023 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 6377      | 7                             | 6         | 7                               | 0.00          |
| 22/08/2023 | 2040 On 07-November-24 |        |              | Bond Future | 13.20     | 74.8835                       | 75.2295   | 74.8835                         | 0.00          |
| 22/08/2023 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 3755      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 3779      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 3729      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 5604      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 5548      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 5576      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2044 On 02-November-23 |        |              | Bond Future | 12.72     | 73.3170                       | 73.6882   | 73.3170                         | 52,373.00     |
| 22/08/2023 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future | 187       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future | 192       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future | 181       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | 2044 On 02-November-23 | 13.00  | Call         | Bond Future | 3007      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | 2044 On 02-November-23 | 12.00  | Call         | Bond Future | 589       | 1                             | 1         | 1                               | 5,860.00      |
| 22/08/2023 | 2044 On 02-November-23 | 12.75  | Call         | Bond Future | 2215      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2044 On 02-November-23 | 12.75  | Put          | Bond Future | 2048      | 2                             | 2         | 2                               | 5,860.00      |
| 22/08/2023 | 2044 On 02-November-23 | 12.00  | Put          | Bond Future | 4703      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2044 On 02-November-23 | 13.00  | Put          | Bond Future | 1504      | 2                             | 2         | 2                               | 6,375.00      |
| 22/08/2023 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future | 7074      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future | 6958      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future | 7016      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | 2044 On 01-February-24 |        |              | Bond Future | 12.83     | 70.5850                       | 70.9644   | 70.5850                         | 31,817.00     |
| 22/08/2023 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 1721      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 1743      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 1700      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 4844      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 4771      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 4807      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | 2044 On 02-May-24      |        |              | Bond Future | 12.95     | 72.1775                       | 72.5656   | 72.1775                         | 0.00          |
| 22/08/2023 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 1139      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 1151      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 1127      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future | 8634      | 9                             | 9         | 9                               | 0.00          |
| 22/08/2023 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future | 8533      | 9                             | 9         | 9                               | 0.00          |
| 22/08/2023 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future | 8584      | 9                             | 9         | 9                               | 0.00          |
| 22/08/2023 | 2044 On 01-August-24   |        |              | Bond Future | 13.08     | 69.4233                       | 69.8203   | 69.4233                         | 0.00          |
| 22/08/2023 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 2421      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 2441      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 2401      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future | 6792      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future | 6718      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future | 6755      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | 2044 On 07-November-24 |        |              | Bond Future | 13.24     | 71.0195                       | 71.4261   | 71.0195                         | 0.00          |
| 22/08/2023 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future | 3883      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future | 3858      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future | 3908      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future | 5556      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future | 5612      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future | 5584      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | 2046 On 02-November-23 |        |              | Bond Future | 111.40    | 111.9309                      | 111.4017  | 111.9309                        | 16,148.00     |
| 22/08/2023 | 2046 On 01-February-24 |        |              | Bond Future | 113.93    | 114.4761                      | 113.9346  | 114.4761                        | 0.00          |
| 22/08/2023 | 2046 On 02-May-24      |        |              | Bond Future | 114.39    | 114.9469                      | 114.3932  | 114.9469                        | 0.00          |
| 22/08/2023 | 2046 On 01-August-24   |        |              | Bond Future | 117.00    | 117.5651                      | 116.9990  | 117.5651                        | 0.00          |
| 22/08/2023 | 2046 On 07-November-24 |        |              | Bond Future | 117.54    | 118.1150                      | 117.5361  | 118.1150                        | 0.00          |
| 22/08/2023 | 2050 On 02-November-23 |        |              | Bond Future | 113.19    | 113.1955                      | 113.1904  | 113.1955                        | 14,087.00     |
| 22/08/2023 | 2050 On 01-February-24 |        |              | Bond Future | 113.52    | 113.5303                      | 113.5250  | 113.5303                        | 0.00          |
| 22/08/2023 | 2050 On 02-May-24      |        |              | Bond Future | 116.11    | 116.1190                      | 116.1137  | 116.1190                        | 0.00          |
| 22/08/2023 | 2050 On 01-August-24   |        |              | Bond Future | 116.46    | 116.4677                      | 116.4622  | 116.4677                        | 0.00          |
| 22/08/2023 | 2050 On 07-November-24 |        |              | Bond Future | 119.18    | 119.1858                      | 119.1809  | 119.1858                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | AL37 On 02-November-23 |        |              | Index Future       | 903.32    | 901.7920                      | 903.3190  | 901.7920                        | 0.00          |
| 22/08/2023 | AL37 On 01-February-24 |        |              | Index Future       | 923.64    | 922.0780                      | 923.6380  | 922.0780                        | 0.00          |
| 22/08/2023 | AL37 On 02-May-24      |        |              | Index Future       | 944.49    | 942.8970                      | 944.4940  | 942.8970                        | 0.00          |
| 22/08/2023 | AL37 On 01-August-24   |        |              | Index Future       | 965.82    | 964.1810                      | 965.8160  | 964.1810                        | 0.00          |
| 22/08/2023 | AL37 On 07-November-24 |        |              | Index Future       | 988.20    | 986.5180                      | 988.1950  | 986.5180                        | 0.00          |
| 22/08/2023 | AL7T On 02-November-23 |        |              | Index Future       | 1025.24   | 1021.7210                     | 1025.2390 | 1021.7210                       | 0.00          |
| 22/08/2023 | AL7T On 01-February-24 |        |              | Index Future       | 1048.30   | 1044.7050                     | 1048.3010 | 1044.7050                       | 0.00          |
| 22/08/2023 | AL7T On 02-May-24      |        |              | Index Future       | 1071.97   | 1068.2930                     | 1071.9710 | 1068.2930                       | 0.00          |
| 22/08/2023 | AL7T On 01-August-24   |        |              | Index Future       | 1096.17   | 1092.4070                     | 1096.1710 | 1092.4070                       | 0.00          |
| 22/08/2023 | AL7T On 07-November-24 |        |              | Index Future       | 1121.57   | 1117.7150                     | 1121.5710 | 1117.7150                       | 0.00          |
| 22/08/2023 | ALBI On 02-November-23 |        |              | Index Future       | 894.38    | 891.4270                      | 894.3810  | 891.4270                        | 107.00        |
| 22/08/2023 | ALBI On 01-February-24 |        |              | Index Future       | 914.50    | 911.4800                      | 914.4990  | 911.4800                        | 0.00          |
| 22/08/2023 | ALBI On 02-May-24      |        |              | Index Future       | 935.15    | 932.0600                      | 935.1480  | 932.0600                        | 0.00          |
| 22/08/2023 | ALBI On 01-August-24   |        |              | Index Future       | 956.26    | 953.0990                      | 956.2590  | 953.0990                        | 0.00          |
| 22/08/2023 | ALBI On 07-November-24 |        |              | Index Future       | 978.42    | 975.1800                      | 978.4180  | 975.1800                        | 0.00          |
| 22/08/2023 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C038 On 31-January-38  |        |              | Bond Future        | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 22/08/2023 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 22/08/2023 | C210 On 31-March-28     |        |              | Bond Future        | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C213 On 28-February-31  |        |              | Bond Future        | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C214 On 28-February-41  |        |              | Bond Future        | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 22/08/2023 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 22/08/2023 | ES33 On 02-November-23  |        |              | Bond Future        | 12.87     | 71.2245                       | 71.5450   | 71.2245                         | 0.00          |
| 22/08/2023 | ES33 On 01-February-24  |        |              | Bond Future        | 13.02     | 72.8440                       | 73.1717   | 72.8440                         | 0.00          |
| 22/08/2023 | ES33 On 02-May-24       |        |              | Bond Future        | 13.17     | 70.7048                       | 71.0401   | 70.7048                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | ES33 On 01-August-24   |        |              | Bond Future | 13.34     | 72.3140                       | 72.6572   | 72.3140                         | 0.00          |
| 22/08/2023 | ES33 On 07-November-24 |        |              | Bond Future | 13.55     | 70.1945                       | 70.5460   | 70.1945                         | 0.00          |
| 22/08/2023 | ES42 On 02-November-23 |        |              | Bond Future | 13.36     | 66.9609                       | 67.2467   | 66.9609                         | 0.00          |
| 22/08/2023 | ES42 On 01-February-24 |        |              | Bond Future | 13.50     | 68.4837                       | 68.7759   | 68.4837                         | 0.00          |
| 22/08/2023 | ES42 On 02-May-24      |        |              | Bond Future | 13.65     | 65.7822                       | 66.0812   | 65.7822                         | 0.00          |
| 22/08/2023 | ES42 On 01-August-24   |        |              | Bond Future | 13.80     | 67.2782                       | 67.5842   | 67.2782                         | 0.00          |
| 22/08/2023 | ES42 On 07-November-24 |        |              | Bond Future | 13.99     | 64.5748                       | 64.8883   | 64.5748                         | 0.00          |
| 22/08/2023 | GOVI On 02-November-23 |        |              | GOVI        | 881.60    | 878.6730                      | 881.6010  | 878.6730                        | 823.00        |
| 22/08/2023 | GOVI On 02-November-23 | 885.82 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 02-November-23 | 885.80 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 02-November-23 | 885.81 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 02-November-23 | 885.81 | Put          | GOVI        | 42090     | 7                             | 4         | 7                               | 0.00          |
| 22/08/2023 | GOVI On 02-November-23 | 885.80 | Put          | GOVI        | 41990     | 7                             | 4         | 7                               | 0.00          |
| 22/08/2023 | GOVI On 02-November-23 | 885.82 | Put          | GOVI        | 42190     | 7                             | 4         | 7                               | 0.00          |
| 22/08/2023 | GOVI On 01-February-24 |        |              | GOVI        | 901.43    | 898.4390                      | 901.4320  | 898.4390                        | 0.00          |
| 22/08/2023 | GOVI On 01-February-24 | 879.99 | Call         | GOVI        | 214420    | 18                            | 21        | 18                              | 0.00          |
| 22/08/2023 | GOVI On 01-February-24 | 880.00 | Call         | GOVI        | 214320    | 18                            | 21        | 18                              | 0.00          |
| 22/08/2023 | GOVI On 01-February-24 | 879.98 | Call         | GOVI        | 214520    | 18                            | 21        | 18                              | 0.00          |
| 22/08/2023 | GOVI On 01-February-24 | 879.98 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 01-February-24 | 880.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 01-February-24 | 879.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 02-May-24      |        |              | GOVI        | 921.79    | 918.7240                      | 921.7860  | 918.7240                        | 0.00          |
| 22/08/2023 | GOVI On 02-May-24      | 950.98 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 02-May-24      | 950.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 02-May-24      | 950.97 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 02-May-24      | 950.97 | Put          | GOVI        | 291840    | 32                            | 29        | 32                              | 0.00          |
| 22/08/2023 | GOVI On 02-May-24      | 950.99 | Put          | GOVI        | 292040    | 32                            | 29        | 32                              | 0.00          |
| 22/08/2023 | GOVI On 02-May-24      | 950.98 | Put          | GOVI        | 291940    | 32                            | 29        | 32                              | 0.00          |
| 22/08/2023 | GOVI On 01-August-24   |        |              | GOVI        | 942.60    | 939.4620                      | 942.5950  | 939.4620                        | 0.00          |
| 22/08/2023 | GOVI On 01-August-24   | 943.38 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 01-August-24   | 943.39 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 01-August-24   | 943.37 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 01-August-24   | 943.37 | Put          | GOVI        | 7750      | 4                             | 1         | 4                               | 0.00          |
| 22/08/2023 | GOVI On 01-August-24   | 943.39 | Put          | GOVI        | 7950      | 4                             | 1         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | GOVI On 01-August-24    | 943.38 | Put          | GOVI                   | 7850      | 4                             | 1         | 4                               | 0.00          |
| 22/08/2023 | GOVI On 07-November-24  |        |              | GOVI                   | 964.44    | 961.2270                      | 964.4370  | 961.2270                        | 0.00          |
| 22/08/2023 | GOVI On 07-November-24  | 948.79 | Call         | GOVI                   | 156470    | 12                            | 16        | 12                              | 0.00          |
| 22/08/2023 | GOVI On 07-November-24  | 948.80 | Call         | GOVI                   | 156370    | 12                            | 16        | 12                              | 0.00          |
| 22/08/2023 | GOVI On 07-November-24  | 948.78 | Call         | GOVI                   | 156570    | 12                            | 16        | 12                              | 0.00          |
| 22/08/2023 | GOVI On 07-November-24  | 948.78 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 07-November-24  | 948.80 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GOVI On 07-November-24  | 948.79 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 22/08/2023 | IGOV On 02-November-23  |        |              | Index Future           | 333.96    | 334.5140                      | 333.9570  | 334.5140                        | 515.00        |
| 22/08/2023 | IGOV On 01-February-24  |        |              | Index Future           | 341.55    | 342.1200                      | 341.5490  | 342.1200                        | 0.00          |
| 22/08/2023 | IGOV On 02-May-24       |        |              | Index Future           | 349.34    | 349.9230                      | 349.3400  | 349.9230                        | 0.00          |
| 22/08/2023 | IGOV On 01-August-24    |        |              | Index Future           | 357.30    | 357.8980                      | 357.3030  | 357.8980                        | 0.00          |
| 22/08/2023 | IGOV On 07-November-24  |        |              | Index Future           | 365.66    | 366.2710                      | 365.6630  | 366.2710                        | 0.00          |
| 22/08/2023 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 22/08/2023 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 22/08/2023 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 22/08/2023 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 22/08/2023 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 22/08/2023 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 22/08/2023 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 22/08/2023 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 22/08/2023 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 22/08/2023 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 22/08/2023 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 22/08/2023 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 22/08/2023 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 22/08/2023 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 22/08/2023 | JBAF On 16-August-23    |        |              | Jibar Tradeable Future | 8.41      | 8.4080                        | 91.5920   | 8.4080                          | 0.00          |
| 22/08/2023 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 8.41      | 91.5950                       | 91.5950   | 91.5950                         | 0.00          |
| 22/08/2023 | JBAF On 18-October-23   |        |              | Jibar Tradeable Future | 8.47      | 91.5150                       | 91.5350   | 91.5150                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | JBAF On 15-November-23  |        |              | Jibar Tradeable Future | 8.45      | 91.5100                       | 91.5500   | 91.5100                         | 0.00          |
| 22/08/2023 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 8.47      | 91.4850                       | 91.5350   | 91.4850                         | 0.00          |
| 22/08/2023 | JBAF On 17-January-24   |        |              | Jibar Tradeable Future | 8.46      | 91.4850                       | 91.5400   | 91.4850                         | 0.00          |
| 22/08/2023 | JBAF On 21-February-24  |        |              | Jibar Tradeable Future | 8.45      | 91.4750                       | 91.5500   | 91.4750                         | 0.00          |
| 22/08/2023 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.44      | 91.4850                       | 91.5600   | 91.4850                         | 0.00          |
| 22/08/2023 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.43      | 91.4950                       | 91.5700   | 91.4950                         | 0.00          |
| 22/08/2023 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 8.30      | 91.6250                       | 91.7000   | 91.6250                         | 0.00          |
| 22/08/2023 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 8.12      | 91.7800                       | 91.8800   | 91.7800                         | 0.00          |
| 22/08/2023 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 8.09      | 91.8200                       | 91.9100   | 91.8200                         | 0.00          |
| 22/08/2023 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.05      | 91.8550                       | 91.9500   | 91.8550                         | 0.00          |
| 22/08/2023 | R035 On 02-November-23  |        |              | Bond Future            | 12.02     | 82.0755                       | 82.4605   | 82.0755                         | 173,561.00    |
| 22/08/2023 | R035 On 02-November-23  | 11.42  | Call         | Bond Future            | 657       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R035 On 02-November-23  | 11.41  | Call         | Bond Future            | 643       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R035 On 02-November-23  | 11.43  | Call         | Bond Future            | 671       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R035 On 02-November-23  | 10.62  | Call         | Bond Future            | 79        | 0                             | 0         | 0                               | 400.00        |
| 22/08/2023 | R035 On 02-November-23  | 11.12  | Call         | Bond Future            | 320       | 0                             | 0         | 0                               | 400.00        |
| 22/08/2023 | R035 On 02-November-23  | 12.85  | Call         | Bond Future            | 4808      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R035 On 02-November-23  | 13.59  | Call         | Bond Future            | 7878      | 8                             | 8         | 8                               | 0.00          |
| 22/08/2023 | R035 On 02-November-23  | 12.24  | Call         | Bond Future            | 2589      | 2                             | 3         | 2                               | 731.00        |
| 22/08/2023 | R035 On 02-November-23  | 11.74  | Call         | Bond Future            | 1232      | 1                             | 1         | 1                               | 731.00        |
| 22/08/2023 | R035 On 02-November-23  | 11.74  | Put          | Bond Future            | 2719      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R035 On 02-November-23  | 13.59  | Put          | Bond Future            | 196       | 0                             | 0         | 0                               | 731.00        |
| 22/08/2023 | R035 On 02-November-23  | 12.24  | Put          | Bond Future            | 1444      | 2                             | 1         | 2                               | 0.00          |
| 22/08/2023 | R035 On 02-November-23  | 12.85  | Put          | Bond Future            | 610       | 1                             | 1         | 1                               | 400.00        |
| 22/08/2023 | R035 On 02-November-23  | 11.12  | Put          | Bond Future            | 5245      | 6                             | 5         | 6                               | 0.00          |
| 22/08/2023 | R035 On 02-November-23  | 10.62  | Put          | Bond Future            | 7925      | 8                             | 8         | 8                               | 0.00          |
| 22/08/2023 | R035 On 02-November-23  | 11.43  | Put          | Bond Future            | 3853      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R035 On 02-November-23  | 11.41  | Put          | Bond Future            | 3935      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R035 On 02-November-23  | 11.42  | Put          | Bond Future            | 3894      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R035 On 01-February-24  |        |              | Bond Future            | 12.14     | 83.9220                       | 84.3156   | 83.9220                         | 0.00          |
| 22/08/2023 | R035 On 01-February-24  | 11.12  | Call         | Bond Future            | 828       | 1                             | 1         | 1                               | 400.00        |
| 22/08/2023 | R035 On 01-February-24  | 13.46  | Call         | Bond Future            | 7385      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | R035 On 01-February-24  | 10.62  | Call         | Bond Future            | 380       | 0                             | 0         | 0                               | 400.00        |
| 22/08/2023 | R035 On 01-February-24  | 12.19  | Call         | Bond Future            | 3061      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | R035 On 01-February-24 | 12.18  | Call         | Bond Future | 3033      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R035 On 01-February-24 | 12.20  | Call         | Bond Future | 3089      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R035 On 01-February-24 | 12.20  | Put          | Bond Future | 2758      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R035 On 01-February-24 | 12.18  | Put          | Bond Future | 2804      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R035 On 01-February-24 | 12.19  | Put          | Bond Future | 2781      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R035 On 01-February-24 | 11.12  | Put          | Bond Future | 6308      | 7                             | 6         | 7                               | 0.00          |
| 22/08/2023 | R035 On 01-February-24 | 13.46  | Put          | Bond Future | 952       | 1                             | 1         | 1                               | 400.00        |
| 22/08/2023 | R035 On 01-February-24 | 10.62  | Put          | Bond Future | 8750      | 9                             | 9         | 9                               | 0.00          |
| 22/08/2023 | R035 On 02-May-24      |        |              | Bond Future | 12.25     | 81.3024                       | 81.7049   | 81.3024                         | 0.00          |
| 22/08/2023 | R035 On 02-May-24      | 11.20  | Call         | Bond Future | 1319      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R035 On 02-May-24      | 11.19  | Call         | Bond Future | 1306      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R035 On 02-May-24      | 11.21  | Call         | Bond Future | 1332      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R035 On 02-May-24      | 11.21  | Put          | Bond Future | 6828      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | R035 On 02-May-24      | 11.19  | Put          | Bond Future | 6913      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | R035 On 02-May-24      | 11.20  | Put          | Bond Future | 6871      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | R035 On 01-August-24   |        |              | Bond Future | 12.36     | 83.1354                       | 83.5473   | 83.1354                         | 0.00          |
| 22/08/2023 | R035 On 01-August-24   | 11.80  | Call         | Bond Future | 2636      | 2                             | 3         | 2                               | 0.00          |
| 22/08/2023 | R035 On 01-August-24   | 11.79  | Call         | Bond Future | 2615      | 2                             | 3         | 2                               | 0.00          |
| 22/08/2023 | R035 On 01-August-24   | 11.81  | Call         | Bond Future | 2657      | 2                             | 3         | 2                               | 0.00          |
| 22/08/2023 | R035 On 01-August-24   | 11.81  | Put          | Bond Future | 5473      | 6                             | 5         | 6                               | 0.00          |
| 22/08/2023 | R035 On 01-August-24   | 11.79  | Put          | Bond Future | 5534      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | R035 On 01-August-24   | 11.80  | Put          | Bond Future | 5504      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | R035 On 07-November-24 |        |              | Bond Future | 12.52     | 80.5362                       | 80.9581   | 80.5362                         | 0.00          |
| 22/08/2023 | R035 On 07-November-24 | 12.18  | Call         | Bond Future | 3406      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R035 On 07-November-24 | 12.19  | Call         | Bond Future | 3429      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R035 On 07-November-24 | 12.17  | Call         | Bond Future | 3382      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R035 On 07-November-24 | 12.17  | Put          | Bond Future | 5128      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R035 On 07-November-24 | 12.19  | Put          | Bond Future | 5074      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R035 On 07-November-24 | 12.18  | Put          | Bond Future | 5101      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R053 On 02-November-23 |        |              | Bond Future | 12.58     | 93.3281                       | 93.8187   | 93.3281                         | 5,189.00      |
| 22/08/2023 | R053 On 02-November-23 | 12.82  | Call         | Bond Future | 3809      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R053 On 02-November-23 | 12.81  | Call         | Bond Future | 3766      | 3                             | 4         | 3                               | 0.00          |
| 22/08/2023 | R053 On 02-November-23 | 12.83  | Call         | Bond Future | 3853      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R053 On 02-November-23 | 12.83  | Put          | Bond Future | 2062      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | R053 On 02-November-23 | 12.81  | Put          | Bond Future | 2114      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R053 On 02-November-23 | 12.82  | Put          | Bond Future | 2088      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R053 On 01-February-24 |        |              | Bond Future | 12.69     | 95.4279                       | 95.9295   | 95.4279                         | 0.00          |
| 22/08/2023 | R053 On 01-February-24 | 12.93  | Call         | Bond Future | 5225      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R053 On 01-February-24 | 12.94  | Call         | Bond Future | 5266      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R053 On 01-February-24 | 12.92  | Call         | Bond Future | 5184      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R053 On 01-February-24 | 12.92  | Put          | Bond Future | 3551      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R053 On 01-February-24 | 12.94  | Put          | Bond Future | 3497      | 4                             | 3         | 4                               | 0.00          |
| 22/08/2023 | R053 On 01-February-24 | 12.93  | Put          | Bond Future | 3524      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R053 On 02-May-24      |        |              | Bond Future | 12.80     | 91.7155                       | 92.2286   | 91.7155                         | 0.00          |
| 22/08/2023 | R053 On 02-May-24      | 13.03  | Call         | Bond Future | 6062      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | R053 On 02-May-24      | 13.02  | Call         | Bond Future | 6022      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | R053 On 02-May-24      | 13.04  | Call         | Bond Future | 6102      | 6                             | 6         | 6                               | 0.00          |
| 22/08/2023 | R053 On 02-May-24      | 13.04  | Put          | Bond Future | 4450      | 5                             | 4         | 5                               | 0.00          |
| 22/08/2023 | R053 On 02-May-24      | 13.02  | Put          | Bond Future | 4505      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R053 On 02-May-24      | 13.03  | Put          | Bond Future | 4477      | 5                             | 4         | 5                               | 0.00          |
| 22/08/2023 | R053 On 01-August-24   |        |              | Bond Future | 12.92     | 93.7822                       | 94.3071   | 93.7822                         | 0.00          |
| 22/08/2023 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 6721      | 6                             | 7         | 6                               | 0.00          |
| 22/08/2023 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 6759      | 6                             | 7         | 6                               | 0.00          |
| 22/08/2023 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 6682      | 6                             | 7         | 6                               | 0.00          |
| 22/08/2023 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 5239      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 5183      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 5211      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R053 On 07-November-24 |        |              | Bond Future | 13.07     | 90.0700                       | 90.6076   | 90.0700                         | 0.00          |
| 22/08/2023 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 5363      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 5329      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 5397      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 7152      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 7224      | 8                             | 7         | 8                               | 0.00          |
| 22/08/2023 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 7188      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | R186 On 02-November-23 |        |              | Bond Future | 9.20      | 107.3028                      | 107.4209  | 107.3028                        | 116,130.00    |
| 22/08/2023 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 1105      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 1123      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 1088      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | R186 On 02-November-23 | 9.15   | Call         | Bond Future | 731       | 1                             | 1         | 1                               | 1,715.00      |
| 22/08/2023 | R186 On 02-November-23 | 10.42  | Call         | Bond Future | 3339      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R186 On 02-November-23 | 10.42  | Put          | Bond Future | 90        | 0                             | 0         | 0                               | 1,715.00      |
| 22/08/2023 | R186 On 02-November-23 | 9.15   | Put          | Bond Future | 870       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 603       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 583       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 593       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 01-February-24 |        |              | Bond Future | 9.21      | 104.4059                      | 104.5266  | 104.4059                        | 0.00          |
| 22/08/2023 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 1629      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 1646      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 1613      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 874       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 857       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 865       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 02-May-24      |        |              | Bond Future | 9.21      | 106.7621                      | 106.8857  | 106.7621                        | 0.00          |
| 22/08/2023 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 258       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 263       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 255       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | R186 On 02-May-24      | 10.40  | Call         | Bond Future | 3288      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R186 On 02-May-24      | 9.73   | Call         | Bond Future | 2127      | 2                             | 2         | 2                               | 2,030.00      |
| 22/08/2023 | R186 On 02-May-24      | 10.40  | Put          | Bond Future | 562       | 1                             | 1         | 1                               | 2,030.00      |
| 22/08/2023 | R186 On 02-May-24      | 9.73   | Put          | Bond Future | 923       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 3144      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 3105      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 3124      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R186 On 01-August-24   |        |              | Bond Future | 9.21      | 103.8589                      | 103.9855  | 103.8589                        | 0.00          |
| 22/08/2023 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 855       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 865       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 846       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 1990      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 1966      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 1978      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R186 On 07-November-24 |        |              | Bond Future | 9.29      | 106.2525                      | 106.3826  | 106.2525                        | 0.00          |
| 22/08/2023 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 1252      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 1263      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 1241      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 1543      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 1526      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 1534      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R197 On 02-November-23 |        |              | Bond Future | 341.97    | 341.9951                      | 341.9689  | 341.9951                        | 0.00          |
| 22/08/2023 | R202 On 02-November-23 |        |              | Bond Future | 256.69    | 257.9953                      | 256.6894  | 257.9953                        | 4,618.00      |
| 22/08/2023 | R202 On 01-February-24 |        |              | Bond Future | 257.57    | 258.9099                      | 257.5741  | 258.9099                        | 460.00        |
| 22/08/2023 | R202 On 02-May-24      |        |              | Bond Future | 263.45    | 264.8136                      | 263.4477  | 264.8136                        | 0.00          |
| 22/08/2023 | R202 On 01-August-24   |        |              | Bond Future | 264.37    | 265.7685                      | 264.3717  | 265.7685                        | 0.00          |
| 22/08/2023 | R202 On 07-November-24 |        |              | Bond Future | 270.54    | 271.9727                      | 270.5447  | 271.9727                        | 0.00          |
| 22/08/2023 | R209 On 02-November-23 |        |              | Bond Future | 12.08     | 63.2929                       | 63.6288   | 63.2929                         | 26,967.00     |
| 22/08/2023 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 418       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 408       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 428       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 3935      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 4015      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 3975      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R209 On 01-February-24 |        |              | Bond Future | 12.18     | 64.7169                       | 65.0603   | 64.7169                         | 1,690.00      |
| 22/08/2023 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 2432      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 2408      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 2456      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 2653      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 2696      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 2675      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R209 On 02-May-24      |        |              | Bond Future | 12.29     | 63.0238                       | 63.3751   | 63.0238                         | 0.00          |
| 22/08/2023 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 1086      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 1075      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 1097      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 6278      | 7                             | 6         | 7                               | 0.00          |
| 22/08/2023 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 6356      | 7                             | 6         | 7                               | 0.00          |
| 22/08/2023 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 6317      | 7                             | 6         | 7                               | 0.00          |
| 22/08/2023 | R209 On 01-August-24   |        |              | Bond Future | 12.39     | 64.4444                       | 64.8037   | 64.4444                         | 0.00          |
| 22/08/2023 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 2322      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 2303      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 2340      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 5038      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 5094      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 5066      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R209 On 07-November-24 |        |              | Bond Future | 12.54     | 62.7733                       | 63.1414   | 62.7733                         | 0.00          |
| 22/08/2023 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 3130      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 3110      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 3151      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 4497      | 5                             | 4         | 5                               | 0.00          |
| 22/08/2023 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 4545      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 4521      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R210 On 02-November-23 |        |              | Bond Future | 227.54    | 227.5589                      | 227.5442  | 227.5589                        | 206.00        |
| 22/08/2023 | R210 On 01-February-24 |        |              | Bond Future | 232.72    | 232.7331                      | 232.7178  | 232.7331                        | 300.00        |
| 22/08/2023 | R210 On 02-May-24      |        |              | Bond Future | 234.78    | 234.7970                      | 234.7815  | 234.7970                        | 0.00          |
| 22/08/2023 | R210 On 01-August-24   |        |              | Bond Future | 240.13    | 240.1456                      | 240.1303  | 240.1456                        | 0.00          |
| 22/08/2023 | R210 On 07-November-24 |        |              | Bond Future | 242.41    | 242.4274                      | 242.4127  | 242.4274                        | 0.00          |
| 22/08/2023 | R213 On 02-November-23 |        |              | Bond Future | 11.03     | 81.1764                       | 81.4029   | 81.1764                         | 33,629.00     |
| 22/08/2023 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 1674      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 1698      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 1649      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R213 On 02-November-23 | 12.70  | Call         | Bond Future | 6870      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | R213 On 02-November-23 | 11.44  | Call         | Bond Future | 2546      | 2                             | 3         | 2                               | 731.00        |
| 22/08/2023 | R213 On 02-November-23 | 10.94  | Call         | Bond Future | 1260      | 1                             | 1         | 1                               | 731.00        |
| 22/08/2023 | R213 On 02-November-23 | 10.94  | Put          | Bond Future | 1664      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R213 On 02-November-23 | 12.70  | Put          | Bond Future | 116       | 0                             | 0         | 0                               | 731.00        |
| 22/08/2023 | R213 On 02-November-23 | 11.44  | Put          | Bond Future | 830       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 1324      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 1288      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 1306      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R213 On 01-February-24 |        |              | Bond Future | 11.13     | 83.0027                       | 83.2342   | 83.0027                         | 0.00          |
| 22/08/2023 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 3756      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 3784      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 3728      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 1386      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 1361      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 1373      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R213 On 02-May-24      |        |              | Bond Future | 11.22     | 81.3160                       | 81.5529   | 81.3160                         | 0.00          |
| 22/08/2023 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 1167      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 1179      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 1154      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 5096      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 5034      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 5064      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R213 On 01-August-24   |        |              | Bond Future | 11.31     | 83.1498                       | 83.3922   | 83.1498                         | 0.00          |
| 22/08/2023 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 2130      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 2147      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 2112      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 3939      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 3893      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 3916      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R213 On 07-November-24 |        |              | Bond Future | 11.46     | 81.5068                       | 81.7552   | 81.5068                         | 0.00          |
| 22/08/2023 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 2870      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 2889      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 2850      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 3822      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 3784      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 3803      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R214 On 02-November-23 |        |              | Bond Future | 12.48     | 58.8907                       | 59.1567   | 58.8907                         | 22,221.00     |
| 22/08/2023 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 222       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 215       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 228       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 5225      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 5317      | 6                             | 5         | 6                               | 0.00          |
| 22/08/2023 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 5271      | 6                             | 5         | 6                               | 0.00          |
| 22/08/2023 | R214 On 01-February-24 |        |              | Bond Future | 12.59     | 60.2156                       | 60.4874   | 60.2156                         | 0.00          |
| 22/08/2023 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 1625      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 1606      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 1644      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 3667      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 3725      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 3696      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R214 On 02-May-24      |        |              | Bond Future | 12.70     | 58.2688                       | 58.5469   | 58.2688                         | 0.00          |
| 22/08/2023 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 996       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 986       | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 1007      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 6912      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 6995      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 6953      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | R214 On 01-August-24   |        |              | Bond Future | 12.80     | 59.5825                       | 59.8670   | 59.5825                         | 0.00          |
| 22/08/2023 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 2263      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 2245      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 2281      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 5156      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 5216      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 5186      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R214 On 07-November-24 |        |              | Bond Future | 12.95     | 57.6487                       | 57.9401   | 57.6487                         | 0.00          |
| 22/08/2023 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 3191      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 3170      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 3212      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 4663      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 4712      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 4688      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R248 On 02-November-23 |        |              | Bond Future | 12.61     | 72.1998                       | 72.5503   | 72.1998                         | 232,215.00    |
| 22/08/2023 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 202       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 207       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 196       | 0                             | 0         | 0                               | 0.00          |
| 22/08/2023 | R248 On 02-November-23 | 12.50  | Call         | Bond Future | 1833      | 2                             | 2         | 2                               | 207.00        |
| 22/08/2023 | R248 On 02-November-23 | 13.60  | Call         | Bond Future | 5748      | 5                             | 6         | 5                               | 0.00          |
| 22/08/2023 | R248 On 02-November-23 | 11.80  | Call         | Bond Future | 477       | 0                             | 0         | 0                               | 207.00        |
| 22/08/2023 | R248 On 02-November-23 | 12.50  | Put          | Bond Future | 2469      | 3                             | 2         | 3                               | 0.00          |
| 22/08/2023 | R248 On 02-November-23 | 11.80  | Put          | Bond Future | 5285      | 6                             | 5         | 6                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2023 | R248 On 02-November-23 | 13.60  | Put          | Bond Future | 601       | 1                             | 1         | 1                               | 207.00        |
| 22/08/2023 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 7123      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 7002      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 7062      | 7                             | 7         | 7                               | 0.00          |
| 22/08/2023 | R248 On 01-February-24 |        |              | Bond Future | 12.73     | 73.8241                       | 74.1824   | 73.8241                         | 0.00          |
| 22/08/2023 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 1742      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 1764      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 1785      | 2                             | 2         | 2                               | 0.00          |
| 22/08/2023 | R248 On 01-February-24 | 11.50  | Call         | Bond Future | 692       | 1                             | 1         | 1                               | 1,000.00      |
| 22/08/2023 | R248 On 01-February-24 | 12.30  | Call         | Bond Future | 2107      | 2                             | 2         | 2                               | 1,000.00      |
| 22/08/2023 | R248 On 01-February-24 | 13.37  | Call         | Bond Future | 5353      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R248 On 01-February-24 | 13.37  | Put          | Bond Future | 1979      | 2                             | 2         | 2                               | 1,000.00      |
| 22/08/2023 | R248 On 01-February-24 | 12.30  | Put          | Bond Future | 4525      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R248 On 01-February-24 | 11.50  | Put          | Bond Future | 8049      | 8                             | 8         | 8                               | 0.00          |
| 22/08/2023 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 5027      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 5065      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 5103      | 5                             | 5         | 5                               | 0.00          |
| 22/08/2023 | R248 On 02-May-24      |        |              | Bond Future | 12.84     | 71.0400                       | 71.4066   | 71.0400                         | 0.00          |
| 22/08/2023 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 1087      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 1099      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 1075      | 1                             | 1         | 1                               | 0.00          |
| 22/08/2023 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 9289      | 10                            | 9         | 10                              | 0.00          |
| 22/08/2023 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 9181      | 9                             | 9         | 9                               | 0.00          |
| 22/08/2023 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 9235      | 10                            | 9         | 10                              | 0.00          |
| 22/08/2023 | R248 On 01-August-24   |        |              | Bond Future | 12.95     | 72.6415                       | 73.0165   | 72.6415                         | 13,000.00     |
| 22/08/2023 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 2848      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 2871      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 2825      | 3                             | 3         | 3                               | 0.00          |
| 22/08/2023 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 6447      | 7                             | 6         | 7                               | 0.00          |
| 22/08/2023 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 6376      | 7                             | 6         | 7                               | 0.00          |
| 22/08/2023 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 6412      | 7                             | 6         | 7                               | 0.00          |
| 22/08/2023 | R248 On 07-November-24 |        |              | Bond Future | 13.10     | 69.8631                       | 70.2471   | 69.8631                         | 0.00          |
| 22/08/2023 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 3989      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 4016      | 4                             | 4         | 4                               | 0.00          |
| 22/08/2023 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 3964      | 4                             | 4         | 4                               | 0.00          |



| <b>Date</b> | <b>Contract Details</b> | <b>Strike</b> | <b>Call/<br/>Put</b> | <b>Product</b> | <b>MTM Yield</b> | <b>Previous Day's<br/>Closing MTM</b> | <b>MTM Price</b> | <b>Previous Day's<br/>Closing Price</b> | <b>Open Interest</b> |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 22/08/2023  | R248 On 07-November-24  | 12.78         | Put                  | Bond Future    | 5674             | 6                                     | 6                | 6                                       | 0.00                 |
| 22/08/2023  | R248 On 07-November-24  | 12.80         | Put                  | Bond Future    | 5617             | 6                                     | 6                | 6                                       | 0.00                 |
| 22/08/2023  | R248 On 07-November-24  | 12.79         | Put                  | Bond Future    | 5645             | 6                                     | 6                | 6                                       | 0.00                 |