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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 27/11/2023 TO: 27/11/2023**

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | 2025 On 01-February-24 |        |              | Bond Future        | 175.08    | 175.0881                      | 175.0834  | 175.0881                        | 12,060.00     |
| 27/11/2023 | 2025 On 02-May-24      |        |              | Bond Future        | 178.99    | 178.9987                      | 178.9938  | 178.9987                        | 0.00          |
| 27/11/2023 | 2025 On 01-August-24   |        |              | Bond Future        | 181.11    | 181.1161                      | 181.1112  | 181.1161                        | 0.00          |
| 27/11/2023 | 2025 On 07-November-24 |        |              | Bond Future        | 185.42    | 185.4227                      | 185.4182  | 185.4227                        | 75.00         |
| 27/11/2023 | 2029 On 01-February-24 |        |              | Bond Future        | 127.39    | 127.5514                      | 127.3902  | 127.5514                        | 7,360.00      |
| 27/11/2023 | 2029 On 02-May-24      |        |              | Bond Future        | 128.86    | 129.0253                      | 128.8605  | 129.0253                        | 0.00          |
| 27/11/2023 | 2029 On 01-August-24   |        |              | Bond Future        | 131.72    | 131.8849                      | 131.7168  | 131.8849                        | 0.00          |
| 27/11/2023 | 2029 On 07-November-24 |        |              | Bond Future        | 133.44    | 133.6102                      | 133.4382  | 133.6102                        | 66.00         |
| 27/11/2023 | 2029 On 06-February-25 |        |              | Bond Future        | 136.27    | 136.4409                      | 136.2659  | 136.4409                        | 0.00          |
| 27/11/2023 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 3866      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | 2030 On 01-February-24 |        |              | Bond Future | 10.18     | 90.2862                       | 90.5258   | 90.2862                         | 69,466.00     |
| 27/11/2023 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 4876      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 4841      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 4912      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 11.31  | Call         | Bond Future | 4699      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 9.93   | Call         | Bond Future | 770       | 1                             | 1         | 1                               | 1,360.00      |
| 27/11/2023 | 2030 On 01-February-24 | 9.57   | Call         | Bond Future | 319       | 0                             | 0         | 0                               | 400.00        |
| 27/11/2023 | 2030 On 01-February-24 | 10.07  | Call         | Bond Future | 1025      | 1                             | 1         | 1                               | 400.00        |
| 27/11/2023 | 2030 On 01-February-24 | 12.10  | Call         | Bond Future | 7548      | 7                             | 8         | 7                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 10.39  | Call         | Bond Future | 1766      | 2                             | 2         | 2                               | 500.00        |
| 27/11/2023 | 2030 On 01-February-24 | 11.86  | Call         | Bond Future | 6678      | 6                             | 7         | 6                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 9.89   | Call         | Bond Future | 706       | 1                             | 1         | 1                               | 500.00        |
| 27/11/2023 | 2030 On 01-February-24 | 10.16  | Call         | Bond Future | 1213      | 1                             | 1         | 1                               | 200.00        |
| 27/11/2023 | 2030 On 01-February-24 | 11.00  | Call         | Bond Future | 3627      | 3                             | 4         | 3                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 11.75  | Call         | Bond Future | 6279      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 11.85  | Call         | Bond Future | 6641      | 6                             | 7         | 6                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 10.00  | Call         | Bond Future | 892       | 1                             | 1         | 1                               | 500.00        |
| 27/11/2023 | 2030 On 01-February-24 | 11.85  | Put          | Bond Future | 69        | 0                             | 0         | 0                               | 500.00        |
| 27/11/2023 | 2030 On 01-February-24 | 10.00  | Put          | Bond Future | 1649      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 11.75  | Put          | Bond Future | 83        | 0                             | 0         | 0                               | 200.00        |
| 27/11/2023 | 2030 On 01-February-24 | 11.00  | Put          | Bond Future | 327       | 0                             | 0         | 0                               | 700.00        |
| 27/11/2023 | 2030 On 01-February-24 | 9.89   | Put          | Bond Future | 1924      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 10.16  | Put          | Bond Future | 1306      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 10.39  | Put          | Bond Future | 914       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 11.86  | Put          | Bond Future | 68        | 0                             | 0         | 0                               | 500.00        |
| 27/11/2023 | 2030 On 01-February-24 | 9.57   | Put          | Bond Future | 2893      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 12.10  | Put          | Bond Future | 43        | 0                             | 0         | 0                               | 400.00        |
| 27/11/2023 | 2030 On 01-February-24 | 10.07  | Put          | Bond Future | 1492      | 2                             | 1         | 2                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 11.31  | Put          | Bond Future | 188       | 0                             | 0         | 0                               | 1,360.00      |
| 27/11/2023 | 2030 On 01-February-24 | 9.93   | Put          | Bond Future | 1821      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 168       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 175       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 171       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      |        |              | Bond Future | 10.25     | 92.2810                       | 92.5258   | 92.2810                         | 19,773.00     |
| 27/11/2023 | 2030 On 02-May-24      | 9.66   | Call         | Bond Future | 986       | 1                             | 1         | 1                               | 1,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | 2030 On 02-May-24      | 10.16  | Call         | Bond Future | 1802      | 2                             | 2         | 2                               | 1,000.00      |
| 27/11/2023 | 2030 On 02-May-24      | 11.94  | Call         | Bond Future | 6800      | 7                             | 7         | 7                               | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      | 10.82  | Call         | Bond Future | 3371      | 3                             | 3         | 3                               | 1,080.00      |
| 27/11/2023 | 2030 On 02-May-24      | 12.38  | Call         | Bond Future | 8244      | 8                             | 8         | 8                               | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 1208      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 1193      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 1224      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      | 10.62  | Call         | Bond Future | 2846      | 3                             | 3         | 3                               | 500.00        |
| 27/11/2023 | 2030 On 02-May-24      | 11.12  | Call         | Bond Future | 4224      | 4                             | 4         | 4                               | 500.00        |
| 27/11/2023 | 2030 On 02-May-24      | 13.15  | Call         | Bond Future | 10782     | 11                            | 11        | 11                              | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      | 13.15  | Put          | Bond Future | 62        | 0                             | 0         | 0                               | 500.00        |
| 27/11/2023 | 2030 On 02-May-24      | 11.12  | Put          | Bond Future | 832       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      | 10.62  | Put          | Bond Future | 1386      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 2928      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 2979      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 2954      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      | 12.38  | Put          | Bond Future | 209       | 0                             | 0         | 0                               | 1,080.00      |
| 27/11/2023 | 2030 On 02-May-24      | 10.82  | Put          | Bond Future | 1132      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      | 11.94  | Put          | Bond Future | 351       | 0                             | 0         | 0                               | 1,000.00      |
| 27/11/2023 | 2030 On 02-May-24      | 10.16  | Put          | Bond Future | 2168      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2030 On 02-May-24      | 9.66   | Put          | Bond Future | 3390      | 4                             | 3         | 4                               | 0.00          |
| 27/11/2023 | 2030 On 01-August-24   |        |              | Bond Future | 10.33     | 90.2988                       | 90.5492   | 90.2988                         | 0.00          |
| 27/11/2023 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 2521      | 2                             | 3         | 2                               | 0.00          |
| 27/11/2023 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 2542      | 2                             | 3         | 2                               | 0.00          |
| 27/11/2023 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 2500      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 2351      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 2317      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 2334      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2030 On 07-November-24 |        |              | Bond Future | 10.42     | 92.4217                       | 92.6783   | 92.4217                         | 1,652.00      |
| 27/11/2023 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 3390      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 3413      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 3368      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 2193      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 2166      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 2179      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | 2030 On 06-February-25 |        |              | Bond Future | 10.54     | 90.3455                       | 90.6080   | 90.3455                         | 0.00          |
| 27/11/2023 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 3208      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 2706      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 |        |              | Bond Future | 11.09     | 87.6633                       | 87.8891   | 87.6633                         | 86,729.00     |
| 27/11/2023 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 3940      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 3977      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 3903      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 10.90  | Call         | Bond Future | 1064      | 1                             | 1         | 1                               | 8,500.00      |
| 27/11/2023 | 2032 On 01-February-24 | 12.00  | Call         | Bond Future | 4544      | 4                             | 5         | 4                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 10.01  | Call         | Bond Future | 75        | 0                             | 0         | 0                               | 1,200.00      |
| 27/11/2023 | 2032 On 01-February-24 | 10.76  | Call         | Bond Future | 788       | 1                             | 1         | 1                               | 1,200.00      |
| 27/11/2023 | 2032 On 01-February-24 | 12.62  | Call         | Bond Future | 6994      | 7                             | 7         | 7                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 10.59  | Call         | Bond Future | 519       | 0                             | 1         | 0                               | 500.00        |
| 27/11/2023 | 2032 On 01-February-24 | 11.09  | Call         | Bond Future | 1515      | 1                             | 2         | 1                               | 500.00        |
| 27/11/2023 | 2032 On 01-February-24 | 12.73  | Call         | Bond Future | 7437      | 7                             | 7         | 7                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 12.50  | Call         | Bond Future | 6512      | 6                             | 7         | 6                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 10.78  | Call         | Bond Future | 824       | 1                             | 1         | 1                               | 200.00        |
| 27/11/2023 | 2032 On 01-February-24 | 11.75  | Call         | Bond Future | 3609      | 3                             | 4         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 11.33  | Call         | Bond Future | 2194      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 11.55  | Call         | Bond Future | 2905      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 11.55  | Put          | Bond Future | 773       | 1                             | 1         | 1                               | 8,500.00      |
| 27/11/2023 | 2032 On 01-February-24 | 11.33  | Put          | Bond Future | 1080      | 1                             | 1         | 1                               | 17,000.00     |
| 27/11/2023 | 2032 On 01-February-24 | 11.75  | Put          | Bond Future | 565       | 1                             | 1         | 1                               | 200.00        |
| 27/11/2023 | 2032 On 01-February-24 | 10.78  | Put          | Bond Future | 2328      | 3                             | 2         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 12.50  | Put          | Bond Future | 165       | 0                             | 0         | 0                               | 200.00        |
| 27/11/2023 | 2032 On 01-February-24 | 12.73  | Put          | Bond Future | 112       | 0                             | 0         | 0                               | 500.00        |
| 27/11/2023 | 2032 On 01-February-24 | 11.09  | Put          | Bond Future | 1530      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 10.59  | Put          | Bond Future | 2952      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 12.62  | Put          | Bond Future | 135       | 0                             | 0         | 0                               | 1,200.00      |
| 27/11/2023 | 2032 On 01-February-24 | 10.76  | Put          | Bond Future | 2388      | 3                             | 2         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 10.01  | Put          | Bond Future | 5423      | 6                             | 5         | 6                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 12.00  | Put          | Bond Future | 379       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 10.90  | Put          | Bond Future | 1988      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 498       | 1                             | 0         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 483       | 1                             | 0         | 1                               | 0.00          |
| 27/11/2023 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 490       | 1                             | 0         | 1                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      |        |              | Bond Future | 11.19     | 85.4381                       | 85.6688   | 85.4381                         | 60,260.00     |
| 27/11/2023 | 2032 On 02-May-24      | 10.36  | Call         | Bond Future | 908       | 1                             | 1         | 1                               | 1,000.00      |
| 27/11/2023 | 2032 On 02-May-24      | 10.86  | Call         | Bond Future | 1712      | 2                             | 2         | 2                               | 1,000.00      |
| 27/11/2023 | 2032 On 02-May-24      | 12.90  | Call         | Bond Future | 7959      | 8                             | 8         | 8                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 10.59  | Call         | Bond Future | 1234      | 1                             | 1         | 1                               | 500.00        |
| 27/11/2023 | 2032 On 02-May-24      | 11.09  | Call         | Bond Future | 2208      | 2                             | 2         | 2                               | 500.00        |
| 27/11/2023 | 2032 On 02-May-24      | 13.18  | Call         | Bond Future | 8982      | 9                             | 9         | 9                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 11.35  | Call         | Bond Future | 2860      | 3                             | 3         | 3                               | 1,550.00      |
| 27/11/2023 | 2032 On 02-May-24      | 13.35  | Call         | Bond Future | 9597      | 9                             | 10        | 9                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 1173      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 1188      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 1158      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 10.65  | Call         | Bond Future | 1331      | 1                             | 1         | 1                               | 1,550.00      |
| 27/11/2023 | 2032 On 02-May-24      | 10.57  | Call         | Bond Future | 1203      | 1                             | 1         | 1                               | 500.00        |
| 27/11/2023 | 2032 On 02-May-24      | 11.21  | Call         | Bond Future | 2497      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 11.81  | Call         | Bond Future | 4202      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 11.81  | Put          | Bond Future | 1382      | 1                             | 1         | 1                               | 500.00        |
| 27/11/2023 | 2032 On 02-May-24      | 11.21  | Put          | Bond Future | 2396      | 3                             | 2         | 3                               | 500.00        |
| 27/11/2023 | 2032 On 02-May-24      | 10.57  | Put          | Bond Future | 4132      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 4232      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 4165      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 4198      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 13.35  | Put          | Bond Future | 303       | 0                             | 0         | 0                               | 1,550.00      |
| 27/11/2023 | 2032 On 02-May-24      | 11.35  | Put          | Bond Future | 2114      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 10.65  | Put          | Bond Future | 3873      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 13.18  | Put          | Bond Future | 369       | 0                             | 0         | 0                               | 500.00        |
| 27/11/2023 | 2032 On 02-May-24      | 11.09  | Put          | Bond Future | 2665      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 10.59  | Put          | Bond Future | 4066      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 12.90  | Put          | Bond Future | 485       | 1                             | 0         | 1                               | 1,000.00      |
| 27/11/2023 | 2032 On 02-May-24      | 10.86  | Put          | Bond Future | 3250      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 02-May-24      | 10.36  | Put          | Bond Future | 4861      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2032 On 01-August-24   |        |              | Bond Future | 11.29     | 87.3110                       | 87.5471   | 87.3110                         | 0.00          |
| 27/11/2023 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 2634      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 2611      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 2657      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 3303      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 3348      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 3325      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 07-November-24 |        |              | Bond Future | 11.42     | 85.1967                       | 85.4385   | 85.1967                         | 1,345.00      |
| 27/11/2023 | 2032 On 07-November-24 | 13.36  | Call         | Bond Future | 8911      | 9                             | 9         | 9                               | 0.00          |
| 27/11/2023 | 2032 On 07-November-24 | 11.64  | Call         | Bond Future | 3725      | 4                             | 4         | 4                               | 1,615.00      |
| 27/11/2023 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 3322      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 3297      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 3346      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 3024      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 3063      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 3043      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 07-November-24 | 13.36  | Put          | Bond Future | 897       | 1                             | 1         | 1                               | 1,615.00      |
| 27/11/2023 | 2032 On 07-November-24 | 11.64  | Put          | Bond Future | 2750      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2032 On 06-February-25 |        |              | Bond Future | 11.56     | 86.9773                       | 87.2246   | 86.9773                         | 0.00          |
| 27/11/2023 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 3854      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 3177      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2033 On 01-February-24 |        |              | Bond Future | 121.98    | 122.0849                      | 121.9831  | 122.0849                        | 8,079.00      |
| 27/11/2023 | 2033 On 02-May-24      |        |              | Bond Future | 123.24    | 123.3402                      | 123.2361  | 123.3402                        | 0.00          |
| 27/11/2023 | 2033 On 01-August-24   |        |              | Bond Future | 125.97    | 126.0740                      | 125.9679  | 126.0740                        | 0.00          |
| 27/11/2023 | 2033 On 07-November-24 |        |              | Bond Future | 127.45    | 127.5629                      | 127.4543  | 127.5629                        | 0.00          |
| 27/11/2023 | 2033 On 06-February-25 |        |              | Bond Future | 130.16    | 130.2656                      | 130.1553  | 130.2656                        | 0.00          |
| 27/11/2023 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 5215      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | 2037 On 01-February-24 |        |              | Bond Future | 12.15     | 76.5229                       | 76.5844   | 76.5229                         | 138,619.00    |
| 27/11/2023 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 2363      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 2332      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 2395      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2037 On 01-February-24 | 13.93  | Call         | Bond Future | 8760      | 9                             | 9         | 9                               | 0.00          |
| 27/11/2023 | 2037 On 01-February-24 | 12.93  | Call         | Bond Future | 4571      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2037 On 01-February-24 | 12.09  | Call         | Bond Future | 1691      | 2                             | 2         | 2                               | 2,500.00      |
| 27/11/2023 | 2037 On 01-February-24 | 12.93  | Put          | Bond Future | 596       | 1                             | 1         | 1                               | 2,500.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | 2037 On 01-February-24 | 12.09  | Put          | Bond Future | 2017      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2037 On 01-February-24 | 13.93  | Put          | Bond Future | 115       | 0                             | 0         | 0                               | 2,500.00      |
| 27/11/2023 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 1454      | 2                             | 1         | 2                               | 0.00          |
| 27/11/2023 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 1495      | 2                             | 1         | 2                               | 0.00          |
| 27/11/2023 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 1475      | 2                             | 1         | 2                               | 0.00          |
| 27/11/2023 | 2037 On 02-May-24      |        |              | Bond Future | 12.27     | 78.2136                       | 78.2765   | 78.2136                         | 0.00          |
| 27/11/2023 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 1027      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 1012      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 1043      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 5479      | 6                             | 5         | 6                               | 0.00          |
| 27/11/2023 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 5562      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 5520      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | 2037 On 01-August-24   |        |              | Bond Future | 12.39     | 75.6725                       | 75.7368   | 75.6725                         | 0.00          |
| 27/11/2023 | 2037 On 01-August-24   | 13.82  | Call         | Bond Future | 8210      | 8                             | 8         | 8                               | 0.00          |
| 27/11/2023 | 2037 On 01-August-24   | 13.17  | Call         | Bond Future | 5969      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 2805      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 2829      | 3                             | 3         | 3                               | 1,383.00      |
| 27/11/2023 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 2780      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 4343      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 4286      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 4314      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2037 On 01-August-24   | 13.17  | Put          | Bond Future | 2122      | 2                             | 2         | 2                               | 1,383.00      |
| 27/11/2023 | 2037 On 01-August-24   | 13.82  | Put          | Bond Future | 1372      | 1                             | 1         | 1                               | 1,383.00      |
| 27/11/2023 | 2037 On 07-November-24 |        |              | Bond Future | 12.53     | 77.4506                       | 77.5168   | 77.4506                         | 9,101.00      |
| 27/11/2023 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 4342      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 4369      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 4314      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 4091      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 4046      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 4068      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2037 On 06-February-25 |        |              | Bond Future | 12.68     | 74.8091                       | 74.8770   | 74.8091                         | 0.00          |
| 27/11/2023 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 4757      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 4341      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2038 On 01-February-24 |        |              | Bond Future | 130.09    | 130.6968                      | 130.0925  | 130.6968                        | 3,549.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | 2038 On 02-May-24      |        |              | Bond Future | 133.00    | 133.6160                      | 132.9981  | 133.6160                        | 1,706.00      |
| 27/11/2023 | 2038 On 01-August-24   |        |              | Bond Future | 133.86    | 134.4960                      | 133.8645  | 134.4960                        | 0.00          |
| 27/11/2023 | 2038 On 07-November-24 |        |              | Bond Future | 137.05    | 137.6934                      | 137.0472  | 137.6934                        | 0.00          |
| 27/11/2023 | 2038 On 06-February-25 |        |              | Bond Future | 137.82    | 138.4783                      | 137.8187  | 138.4783                        | 0.00          |
| 27/11/2023 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 2589      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | 2040 On 01-February-24 |        |              | Bond Future | 12.39     | 76.6781                       | 76.7720   | 76.6781                         | 128,443.00    |
| 27/11/2023 | 2040 On 01-February-24 | 12.30  | Call         | Bond Future | 1714      | 2                             | 2         | 2                               | 1,000.00      |
| 27/11/2023 | 2040 On 01-February-24 | 12.90  | Call         | Bond Future | 3733      | 4                             | 4         | 4                               | 1,000.00      |
| 27/11/2023 | 2040 On 01-February-24 | 13.90  | Call         | Bond Future | 7970      | 8                             | 8         | 8                               | 0.00          |
| 27/11/2023 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 1827      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 1855      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 1798      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 2153      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 2097      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 2125      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2040 On 01-February-24 | 13.90  | Put          | Bond Future | 204       | 0                             | 0         | 0                               | 1,000.00      |
| 27/11/2023 | 2040 On 01-February-24 | 12.90  | Put          | Bond Future | 971       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2040 On 01-February-24 | 12.30  | Put          | Bond Future | 2239      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2040 On 02-May-24      |        |              | Bond Future | 12.51     | 78.3723                       | 78.4682   | 78.3723                         | 0.00          |
| 27/11/2023 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 986       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 1002      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 971       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 6258      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 6166      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 6212      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | 2040 On 01-August-24   |        |              | Bond Future | 12.64     | 75.5842                       | 75.6824   | 75.5842                         | 0.00          |
| 27/11/2023 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 2962      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 2936      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 2988      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 4621      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 4681      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 4651      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2040 On 07-November-24 |        |              | Bond Future | 12.77     | 77.3600                       | 77.4608   | 77.3600                         | 8,625.00      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 4551      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 4522      | 4                             | 5         | 4                               | 0.00          |
| 27/11/2023 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 4581      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 4118      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 4165      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 4141      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2040 On 06-February-25 |        |              | Bond Future | 12.92     | 74.4656                       | 74.5688   | 74.4656                         | 0.00          |
| 27/11/2023 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 4790      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 4647      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2044 On 01-February-24 |        |              | Bond Future | 12.45     | 72.9593                       | 73.0823   | 72.9593                         | 101,535.00    |
| 27/11/2023 | 2044 On 01-February-24 | 13.25  | Call         | Bond Future | 4930      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 1531      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 1505      | 1                             | 2         | 1                               | 0.00          |
| 27/11/2023 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 1557      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | 2044 On 01-February-24 | 13.00  | Call         | Bond Future | 3924      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2044 On 01-February-24 | 13.00  | Put          | Bond Future | 928       | 1                             | 1         | 1                               | 15,000.00     |
| 27/11/2023 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 2468      | 3                             | 2         | 3                               | 0.00          |
| 27/11/2023 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 2531      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 2499      | 3                             | 2         | 3                               | 0.00          |
| 27/11/2023 | 2044 On 01-February-24 | 13.25  | Put          | Bond Future | 641       | 1                             | 1         | 1                               | 5,000.00      |
| 27/11/2023 | 2044 On 02-May-24      |        |              | Bond Future | 12.56     | 74.5713                       | 74.6971   | 74.5713                         | 27.00         |
| 27/11/2023 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 995       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 979       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 1010      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future | 6261      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future | 6355      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future | 6308      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | 2044 On 01-August-24   |        |              | Bond Future | 12.68     | 71.8249                       | 71.9537   | 71.8249                         | 0.00          |
| 27/11/2023 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 2781      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 2806      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 2756      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future | 5014      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future | 4950      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future | 4982      | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | 2044 On 07-November-24 |        |              | Bond Future        | 12.81     | 73.5124                       | 73.6444   | 73.5124                         | 0.00          |
| 27/11/2023 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future        | 4671      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future        | 4701      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future        | 4642      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future        | 4178      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future        | 4131      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future        | 4154      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | 2044 On 06-February-25 |        |              | Bond Future        | 12.96     | 70.6627                       | 70.7978   | 70.6627                         | 0.00          |
| 27/11/2023 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future        | 4968      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future        | 4629      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | 2046 On 01-February-24 |        |              | Bond Future        | 113.90    | 114.7854                      | 113.9048  | 114.7854                        | 11,904.00     |
| 27/11/2023 | 2046 On 02-May-24      |        |              | Bond Future        | 114.29    | 115.1885                      | 114.2883  | 115.1885                        | 4,626.00      |
| 27/11/2023 | 2046 On 01-August-24   |        |              | Bond Future        | 116.82    | 117.7412                      | 116.8213  | 117.7412                        | 0.00          |
| 27/11/2023 | 2046 On 07-November-24 |        |              | Bond Future        | 117.38    | 118.3234                      | 117.3814  | 118.3234                        | 0.00          |
| 27/11/2023 | 2046 On 06-February-25 |        |              | Bond Future        | 119.87    | 120.8281                      | 119.8671  | 120.8281                        | 0.00          |
| 27/11/2023 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future        | 5857      | 7                             | 6         | 7                               | 0.00          |
| 27/11/2023 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | 2050 On 01-February-24 |        |              | Bond Future        | 113.54    | 115.9193                      | 113.5365  | 115.9193                        | 10,813.00     |
| 27/11/2023 | 2050 On 02-May-24      |        |              | Bond Future        | 116.07    | 118.5083                      | 116.0724  | 118.5083                        | 3,316.00      |
| 27/11/2023 | 2050 On 01-August-24   |        |              | Bond Future        | 116.33    | 118.8166                      | 116.3266  | 118.8166                        | 0.00          |
| 27/11/2023 | 2050 On 07-November-24 |        |              | Bond Future        | 119.09    | 121.6412                      | 119.0923  | 121.6412                        | 0.00          |
| 27/11/2023 | 2050 On 06-February-25 |        |              | Bond Future        | 119.24    | 121.8413                      | 119.2386  | 121.8413                        | 0.00          |
| 27/11/2023 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 3639      | 6                             | 4         | 6                               | 0.00          |
| 27/11/2023 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | AL37 On 01-February-24 |        |              | Index Future       | 935.12    | 932.9190                      | 935.1220  | 932.9190                        | 0.00          |
| 27/11/2023 | AL37 On 02-May-24      |        |              | Index Future       | 955.78    | 953.5300                      | 955.7810  | 953.5300                        | 0.00          |
| 27/11/2023 | AL37 On 01-August-24   |        |              | Index Future       | 976.75    | 974.4470                      | 976.7530  | 974.4470                        | 0.00          |
| 27/11/2023 | AL37 On 07-November-24 |        |              | Index Future       | 999.77    | 997.3960                      | 999.7650  | 997.3960                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | AL37 On 06-February-25 |        |              | Index Future       | 1020.77   | 1018.3380                     | 1020.7700 | 1018.3380                       | 0.00          |
| 27/11/2023 | AL7T On 01-February-24 |        |              | Index Future       | 1067.72   | 1065.3610                     | 1067.7160 | 1065.3610                       | 0.00          |
| 27/11/2023 | AL7T On 02-May-24      |        |              | Index Future       | 1091.30   | 1088.8990                     | 1091.3040 | 1088.8990                       | 0.00          |
| 27/11/2023 | AL7T On 01-August-24   |        |              | Index Future       | 1115.25   | 1112.7850                     | 1115.2510 | 1112.7850                       | 0.00          |
| 27/11/2023 | AL7T On 07-November-24 |        |              | Index Future       | 1141.53   | 1138.9920                     | 1141.5260 | 1138.9920                       | 0.00          |
| 27/11/2023 | AL7T On 06-February-25 |        |              | Index Future       | 1165.51   | 1162.9070                     | 1165.5090 | 1162.9070                       | 0.00          |
| 27/11/2023 | ALBI On 01-February-24 |        |              | Index Future       | 932.13    | 930.2880                      | 932.1300  | 930.2880                        | 100.00        |
| 27/11/2023 | ALBI On 02-May-24      |        |              | Index Future       | 952.72    | 950.8420                      | 952.7220  | 950.8420                        | 0.00          |
| 27/11/2023 | ALBI On 01-August-24   |        |              | Index Future       | 973.63    | 971.7000                      | 973.6280  | 971.7000                        | 0.00          |
| 27/11/2023 | ALBI On 07-November-24 |        |              | Index Future       | 996.57    | 994.5840                      | 996.5660  | 994.5840                        | 0.00          |
| 27/11/2023 | ALBI On 06-February-25 |        |              | Index Future       | 1017.50   | 1015.4670                     | 1017.5040 | 1015.4670                       | 0.00          |
| 27/11/2023 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 27/11/2023 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 27/11/2023 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 27/11/2023 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | ES33 On 01-February-24  |        |              | Bond Future        | 12.65     | 74.7318                       | 74.7617   | 74.7318                         | 0.00          |
| 27/11/2023 | ES33 On 02-May-24       |        |              | Bond Future        | 12.80     | 72.6021                       | 72.6327   | 72.6021                         | 0.00          |
| 27/11/2023 | ES33 On 01-August-24    |        |              | Bond Future        | 12.95     | 74.2105                       | 74.2419   | 74.2105                         | 0.00          |
| 27/11/2023 | ES33 On 07-November-24  |        |              | Bond Future        | 13.14     | 72.1700                       | 72.2024   | 72.1700                         | 0.00          |
| 27/11/2023 | ES33 On 06-February-25  |        |              | Bond Future        | 13.34     | 73.6934                       | 73.7269   | 73.6934                         | 0.00          |
| 27/11/2023 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | ES33 On 06-February-25  | 13.34  | Put          | Bond Future        | 5         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | ES42 On 01-February-24  |        |              | Bond Future        | 13.13     | 70.5277                       | 70.6133   | 70.5277                         | 0.00          |
| 27/11/2023 | ES42 On 02-May-24       |        |              | Bond Future        | 13.26     | 67.8404                       | 67.9279   | 67.8404                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | ES42 On 01-August-24   |        |              | Bond Future | 13.41     | 69.3426                       | 69.4322   | 69.3426                         | 0.00          |
| 27/11/2023 | ES42 On 07-November-24 |        |              | Bond Future | 13.57     | 66.7210                       | 66.8129   | 66.7210                         | 0.00          |
| 27/11/2023 | ES42 On 06-February-25 |        |              | Bond Future | 13.75     | 68.1263                       | 68.2204   | 68.1263                         | 0.00          |
| 27/11/2023 | ES42 On 06-February-25 | 13.71  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | ES42 On 06-February-25 | 13.71  | Put          | Bond Future | 173       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GOVI On 01-February-24 |        |              | GOVI        | 918.76    | 916.9050                      | 918.7550  | 916.9050                        | 711.00        |
| 27/11/2023 | GOVI On 01-February-24 | 879.98 | Call         | GOVI        | 387750    | 37                            | 39        | 37                              | 0.00          |
| 27/11/2023 | GOVI On 01-February-24 | 879.99 | Call         | GOVI        | 387650    | 37                            | 39        | 37                              | 0.00          |
| 27/11/2023 | GOVI On 01-February-24 | 880.00 | Call         | GOVI        | 387550    | 37                            | 39        | 37                              | 0.00          |
| 27/11/2023 | GOVI On 01-February-24 | 880.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GOVI On 01-February-24 | 879.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GOVI On 01-February-24 | 879.98 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GOVI On 02-May-24      |        |              | GOVI        | 939.05    | 937.1630                      | 939.0520  | 937.1630                        | 0.00          |
| 27/11/2023 | GOVI On 02-May-24      | 950.98 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GOVI On 02-May-24      | 950.99 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GOVI On 02-May-24      | 950.97 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GOVI On 02-May-24      | 950.97 | Put          | GOVI        | 119180    | 14                            | 12        | 14                              | 0.00          |
| 27/11/2023 | GOVI On 02-May-24      | 950.99 | Put          | GOVI        | 119380    | 14                            | 12        | 14                              | 0.00          |
| 27/11/2023 | GOVI On 02-May-24      | 950.98 | Put          | GOVI        | 119280    | 14                            | 12        | 14                              | 0.00          |
| 27/11/2023 | GOVI On 01-August-24   |        |              | GOVI        | 959.66    | 957.7210                      | 959.6580  | 957.7210                        | 0.00          |
| 27/11/2023 | GOVI On 01-August-24   | 943.39 | Call         | GOVI        | 162680    | 14                            | 16        | 14                              | 0.00          |
| 27/11/2023 | GOVI On 01-August-24   | 943.37 | Call         | GOVI        | 162880    | 14                            | 16        | 14                              | 0.00          |
| 27/11/2023 | GOVI On 01-August-24   | 943.38 | Call         | GOVI        | 162780    | 14                            | 16        | 14                              | 0.00          |
| 27/11/2023 | GOVI On 01-August-24   | 943.38 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GOVI On 01-August-24   | 943.37 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GOVI On 01-August-24   | 943.39 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GOVI On 07-November-24 |        |              | GOVI        | 982.27    | 980.2760                      | 982.2670  | 980.2760                        | 0.00          |
| 27/11/2023 | GOVI On 07-November-24 | 948.78 | Call         | GOVI        | 334870    | 31                            | 33        | 31                              | 0.00          |
| 27/11/2023 | GOVI On 07-November-24 | 948.79 | Call         | GOVI        | 334770    | 31                            | 33        | 31                              | 0.00          |
| 27/11/2023 | GOVI On 07-November-24 | 948.80 | Call         | GOVI        | 334670    | 31                            | 33        | 31                              | 0.00          |
| 27/11/2023 | GOVI On 07-November-24 | 948.80 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GOVI On 07-November-24 | 948.79 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GOVI On 07-November-24 | 948.78 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GOVI On 06-February-25 |        |              | GOVI        | 1002.90   | 1000.8580                     | 1002.9040 | 1000.8580                       | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | GOVI On 06-February-25  | 972.00 | Call         | GOVI                   | 309040    | 29                            | 31        | 29                              | 0.00          |
| 27/11/2023 | GOVI On 06-February-25  | 972.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 27/11/2023 | IGOV On 01-February-24  |        |              | Index Future           | 342.56    | 345.1130                      | 342.5640  | 345.1130                        | 606.00        |
| 27/11/2023 | IGOV On 02-May-24       |        |              | Index Future           | 350.22    | 352.8210                      | 350.2150  | 352.8210                        | 16.00         |
| 27/11/2023 | IGOV On 01-August-24    |        |              | Index Future           | 357.98    | 360.6420                      | 357.9810  | 360.6420                        | 0.00          |
| 27/11/2023 | IGOV On 07-November-24  |        |              | Index Future           | 366.50    | 369.2210                      | 366.5000  | 369.2210                        | 0.00          |
| 27/11/2023 | IGOV On 06-February-25  |        |              | Index Future           | 374.28    | 377.0520                      | 374.2770  | 377.0520                        | 0.00          |
| 27/11/2023 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 27/11/2023 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 27/11/2023 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 27/11/2023 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 27/11/2023 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 27/11/2023 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 27/11/2023 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 27/11/2023 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 27/11/2023 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 27/11/2023 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 27/11/2023 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 27/11/2023 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 27/11/2023 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 27/11/2023 | JBAF On 15-November-23  |        |              | Jibar Tradeable Future | 8.36      | 8.3580                        | 91.6420   | 8.3580                          | 0.00          |
| 27/11/2023 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 8.35      | 91.6400                       | 91.6470   | 91.6400                         | 0.00          |
| 27/11/2023 | JBAF On 17-January-24   |        |              | Jibar Tradeable Future | 8.34      | 91.6500                       | 91.6570   | 91.6500                         | 0.00          |
| 27/11/2023 | JBAF On 21-February-24  |        |              | Jibar Tradeable Future | 8.33      | 91.6600                       | 91.6670   | 91.6600                         | 0.00          |
| 27/11/2023 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.32      | 91.6700                       | 91.6770   | 91.6700                         | 0.00          |
| 27/11/2023 | JBAF On 17-April-24     |        |              | Jibar Tradeable Future | 8.26      | 91.7300                       | 91.7370   | 91.7300                         | 0.00          |
| 27/11/2023 | JBAF On 15-May-24       |        |              | Jibar Tradeable Future | 8.22      | 91.7700                       | 91.7770   | 91.7700                         | 0.00          |
| 27/11/2023 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.14      | 91.8500                       | 91.8570   | 91.8500                         | 0.00          |
| 27/11/2023 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 7.98      | 92.0100                       | 92.0170   | 92.0100                         | 0.00          |
| 27/11/2023 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 7.72      | 92.2700                       | 92.2770   | 92.2700                         | 0.00          |
| 27/11/2023 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 7.59      | 92.4000                       | 92.4080   | 92.4000                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 7.50      | 92.4900                       | 92.4970   | 92.4900                         | 0.00          |
| 27/11/2023 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 7.49      | 92.5000                       | 92.5070   | 92.5000                         | 0.00          |
| 27/11/2023 | R035 On 01-February-24  |        |              | Bond Future            | 11.83     | 85.7767                       | 85.8929   | 85.7767                         | 68,284.00     |
| 27/11/2023 | R035 On 01-February-24  | 10.62  | Call         | Bond Future            | 96        | 0                             | 0         | 0                               | 400.00        |
| 27/11/2023 | R035 On 01-February-24  | 11.12  | Call         | Bond Future            | 425       | 0                             | 0         | 0                               | 400.00        |
| 27/11/2023 | R035 On 01-February-24  | 13.46  | Call         | Bond Future            | 8145      | 8                             | 8         | 8                               | 0.00          |
| 27/11/2023 | R035 On 01-February-24  | 12.19  | Call         | Bond Future            | 2945      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R035 On 01-February-24  | 12.20  | Call         | Bond Future            | 2980      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R035 On 01-February-24  | 12.18  | Call         | Bond Future            | 2910      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R035 On 01-February-24  | 12.18  | Put          | Bond Future            | 1104      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R035 On 01-February-24  | 12.20  | Put          | Bond Future            | 1072      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R035 On 01-February-24  | 12.19  | Put          | Bond Future            | 1088      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R035 On 01-February-24  | 13.46  | Put          | Bond Future            | 135       | 0                             | 0         | 0                               | 400.00        |
| 27/11/2023 | R035 On 01-February-24  | 11.12  | Put          | Bond Future            | 4328      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R035 On 01-February-24  | 10.62  | Put          | Bond Future            | 6889      | 7                             | 7         | 7                               | 0.00          |
| 27/11/2023 | R035 On 02-May-24       |        |              | Bond Future            | 11.94     | 83.1601                       | 83.2788   | 83.1601                         | 105,087.00    |
| 27/11/2023 | R035 On 02-May-24       | 11.20  | Call         | Bond Future            | 1158      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R035 On 02-May-24       | 11.21  | Call         | Bond Future            | 1175      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R035 On 02-May-24       | 11.19  | Call         | Bond Future            | 1142      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R035 On 02-May-24       | 11.19  | Put          | Bond Future            | 5176      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R035 On 02-May-24       | 11.21  | Put          | Bond Future            | 5097      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R035 On 02-May-24       | 11.20  | Put          | Bond Future            | 5136      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R035 On 01-August-24    |        |              | Bond Future            | 12.05     | 84.9833                       | 85.1049   | 84.9833                         | 0.00          |
| 27/11/2023 | R035 On 01-August-24    | 11.80  | Call         | Bond Future            | 2805      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R035 On 01-August-24    | 11.79  | Call         | Bond Future            | 2780      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R035 On 01-August-24    | 11.81  | Call         | Bond Future            | 2830      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R035 On 01-August-24    | 11.81  | Put          | Bond Future            | 4088      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R035 On 01-August-24    | 11.79  | Put          | Bond Future            | 4143      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R035 On 01-August-24    | 11.80  | Put          | Bond Future            | 4115      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R035 On 07-November-24  |        |              | Bond Future            | 12.19     | 82.4656                       | 82.5903   | 82.4656                         | 19,584.00     |
| 27/11/2023 | R035 On 07-November-24  | 12.18  | Call         | Bond Future            | 3780      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R035 On 07-November-24  | 12.17  | Call         | Bond Future            | 3753      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R035 On 07-November-24  | 12.19  | Call         | Bond Future            | 3807      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R035 On 07-November-24  | 12.19  | Put          | Bond Future            | 3820      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | R035 On 07-November-24 | 12.17  | Put          | Bond Future | 3866      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R035 On 07-November-24 | 12.18  | Put          | Bond Future | 3843      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R035 On 06-February-25 |        |              | Bond Future | 12.35     | 84.1896                       | 84.3172   | 84.1896                         | 0.00          |
| 27/11/2023 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 4239      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 3943      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R053 On 01-February-24 |        |              | Bond Future | 12.38     | 97.9326                       | 98.1320   | 97.9326                         | 0.00          |
| 27/11/2023 | R053 On 01-February-24 | 12.93  | Call         | Bond Future | 5173      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R053 On 01-February-24 | 12.92  | Call         | Bond Future | 5123      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R053 On 01-February-24 | 12.94  | Call         | Bond Future | 5224      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R053 On 01-February-24 | 12.94  | Put          | Bond Future | 1252      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R053 On 01-February-24 | 12.92  | Put          | Bond Future | 1287      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R053 On 01-February-24 | 12.93  | Put          | Bond Future | 1269      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R053 On 02-May-24      |        |              | Bond Future | 12.49     | 94.2316                       | 94.4353   | 94.2316                         | 5,189.00      |
| 27/11/2023 | R053 On 02-May-24      | 13.03  | Call         | Bond Future | 6396      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R053 On 02-May-24      | 13.04  | Call         | Bond Future | 6442      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R053 On 02-May-24      | 13.02  | Call         | Bond Future | 6351      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R053 On 02-May-24      | 13.02  | Put          | Bond Future | 2627      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R053 On 02-May-24      | 13.04  | Put          | Bond Future | 2583      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R053 On 02-May-24      | 13.03  | Put          | Bond Future | 2605      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R053 On 01-August-24   |        |              | Bond Future | 12.60     | 96.2969                       | 96.5054   | 96.2969                         | 0.00          |
| 27/11/2023 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 7364      | 7                             | 7         | 7                               | 0.00          |
| 27/11/2023 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 7407      | 7                             | 7         | 7                               | 0.00          |
| 27/11/2023 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 7321      | 7                             | 7         | 7                               | 0.00          |
| 27/11/2023 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 3679      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 3633      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 3656      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R053 On 07-November-24 |        |              | Bond Future | 12.73     | 92.6881                       | 92.9018   | 92.6881                         | 0.00          |
| 27/11/2023 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 6223      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 6262      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 6185      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 5785      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 5723      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 5754      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R053 On 06-February-25 |        |              | Bond Future | 12.87     | 94.6226                       | 94.8413   | 94.6226                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 6630      | 7                             | 7         | 7                               | 0.00          |
| 27/11/2023 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 6169      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R186 On 01-February-24 |        |              | Bond Future | 8.89      | 105.1034                      | 105.3368  | 105.1034                        | 76,937.00     |
| 27/11/2023 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 1757      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 1736      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 1778      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 179       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 187       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 183       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R186 On 02-May-24      |        |              | Bond Future | 8.88      | 107.4256                      | 107.6641  | 107.4256                        | 10,568.00     |
| 27/11/2023 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 203       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 199       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 207       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R186 On 02-May-24      | 10.40  | Call         | Bond Future | 3684      | 3                             | 4         | 3                               | 0.00          |
| 27/11/2023 | R186 On 02-May-24      | 9.73   | Call         | Bond Future | 2361      | 2                             | 2         | 2                               | 2,030.00      |
| 27/11/2023 | R186 On 02-May-24      | 10.40  | Put          | Bond Future | 178       | 0                             | 0         | 0                               | 2,030.00      |
| 27/11/2023 | R186 On 02-May-24      | 9.73   | Put          | Bond Future | 378       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 2270      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 2310      | 3                             | 2         | 3                               | 0.00          |
| 27/11/2023 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 2290      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R186 On 01-August-24   |        |              | Bond Future | 8.87      | 104.4725                      | 104.7166  | 104.4725                        | 0.00          |
| 27/11/2023 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 926       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 937       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 915       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 1328      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 1307      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 1317      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R186 On 07-November-24 |        |              | Bond Future | 8.87      | 106.9293                      | 107.1794  | 106.9293                        | 45,030.00     |
| 27/11/2023 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 1574      | 1                             | 2         | 1                               | 0.00          |
| 27/11/2023 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 1561      | 1                             | 2         | 1                               | 0.00          |
| 27/11/2023 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 1586      | 1                             | 2         | 1                               | 0.00          |
| 27/11/2023 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 1053      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 1066      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 1060      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | R186 On 06-February-25 |        |              | Bond Future | 8.93      | 103.8510                      | 104.1069  | 103.8510                        | 0.00          |
| 27/11/2023 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 1363      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 1195      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R202 On 01-February-24 |        |              | Bond Future | 257.83    | 260.0861                      | 257.8334  | 260.0861                        | 5,070.00      |
| 27/11/2023 | R202 On 02-May-24      |        |              | Bond Future | 263.59    | 265.8950                      | 263.5918  | 265.8950                        | 0.00          |
| 27/11/2023 | R202 On 01-August-24   |        |              | Bond Future | 264.31    | 266.6642                      | 264.3102  | 266.6642                        | 0.00          |
| 27/11/2023 | R202 On 07-November-24 |        |              | Bond Future | 270.60    | 273.0047                      | 270.5954  | 273.0047                        | 6.00          |
| 27/11/2023 | R202 On 06-February-25 |        |              | Bond Future | 271.07    | 273.5315                      | 271.0717  | 273.5315                        | 0.00          |
| 27/11/2023 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 4282      | 7                             | 4         | 7                               | 0.00          |
| 27/11/2023 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R209 On 01-February-24 |        |              | Bond Future | 11.92     | 66.2572                       | 66.2865   | 66.2572                         | 13,953.00     |
| 27/11/2023 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 2175      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 2204      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 2147      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 1209      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 1175      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 1192      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R209 On 02-May-24      |        |              | Bond Future | 12.02     | 64.5680                       | 64.5980   | 64.5680                         | 0.00          |
| 27/11/2023 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 859       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 872       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 846       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 4905      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 4831      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 4868      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R209 On 01-August-24   |        |              | Bond Future | 12.12     | 65.9835                       | 66.0143   | 65.9835                         | 0.00          |
| 27/11/2023 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 2327      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 2306      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 2348      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 3836      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 3887      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 3861      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R209 On 07-November-24 |        |              | Bond Future | 12.25     | 64.3779                       | 64.4096   | 64.3779                         | 5,128.00      |
| 27/11/2023 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 3470      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 3493      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 3446      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 3613      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 3571      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 3592      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R209 On 06-February-25 |        |              | Bond Future | 12.38     | 65.7234                       | 65.7560   | 65.7234                         | 0.00          |
| 27/11/2023 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 3943      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 3695      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R210 On 01-February-24 |        |              | Bond Future | 231.78    | 231.7818                      | 231.7757  | 231.7818                        | 501.00        |
| 27/11/2023 | R210 On 02-May-24      |        |              | Bond Future | 233.68    | 233.6835                      | 233.6771  | 233.6835                        | 0.00          |
| 27/11/2023 | R210 On 01-August-24   |        |              | Bond Future | 238.86    | 238.8625                      | 238.8565  | 238.8625                        | 0.00          |
| 27/11/2023 | R210 On 07-November-24 |        |              | Bond Future | 241.18    | 241.1812                      | 241.1752  | 241.1812                        | 60.00         |
| 27/11/2023 | R210 On 06-February-25 |        |              | Bond Future | 246.28    | 246.2892                      | 246.2842  | 246.2892                        | 0.00          |
| 27/11/2023 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 6674      | 7                             | 7         | 7                               | 0.00          |
| 27/11/2023 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R213 On 01-February-24 |        |              | Bond Future | 10.75     | 84.6286                       | 84.8548   | 84.6286                         | 29,276.00     |
| 27/11/2023 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 4296      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 4260      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 4331      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 287       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 297       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 292       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R213 On 02-May-24      |        |              | Bond Future | 10.83     | 82.9397                       | 83.1710   | 82.9397                         | 0.00          |
| 27/11/2023 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 1174      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 1159      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 1189      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 3426      | 4                             | 3         | 4                               | 0.00          |
| 27/11/2023 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 3482      | 4                             | 3         | 4                               | 0.00          |
| 27/11/2023 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 3454      | 4                             | 3         | 4                               | 0.00          |
| 27/11/2023 | R213 On 01-August-24   |        |              | Bond Future | 10.92     | 84.7583                       | 84.9949   | 84.7583                         | 0.00          |
| 27/11/2023 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 2515      | 2                             | 3         | 2                               | 0.00          |
| 27/11/2023 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 2536      | 2                             | 3         | 2                               | 0.00          |
| 27/11/2023 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 2494      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 2719      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 2680      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 2699      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R213 On 07-November-24 |        |              | Bond Future | 11.03     | 83.1901                       | 83.4325   | 83.1901                         | 15,993.00     |
| 27/11/2023 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 3257      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 3234      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 3280      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 2496      | 3                             | 2         | 3                               | 0.00          |
| 27/11/2023 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 2528      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 2512      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R213 On 06-February-25 |        |              | Bond Future | 11.17     | 84.9308                       | 85.1787   | 84.9308                         | 0.00          |
| 27/11/2023 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 3465      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 2783      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R214 On 01-February-24 |        |              | Bond Future | 12.26     | 61.9720                       | 62.0509   | 61.9720                         | 10,978.00     |
| 27/11/2023 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 1376      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 1399      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 1353      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 1909      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 1858      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 1883      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R214 On 02-May-24      |        |              | Bond Future | 12.35     | 60.0368                       | 60.1175   | 60.0368                         | 10,172.00     |
| 27/11/2023 | R214 On 02-May-24      | 12.14  | Call         | Bond Future | 2046      | 2                             | 2         | 2                               | 7,110.00      |
| 27/11/2023 | R214 On 02-May-24      | 13.52  | Call         | Bond Future | 6027      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R214 On 02-May-24      | 12.87  | Call         | Bond Future | 3987      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R214 On 02-May-24      | 12.12  | Call         | Bond Future | 2001      | 2                             | 2         | 2                               | 10,000.00     |
| 27/11/2023 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 848       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 861       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 835       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 5274      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 5195      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 5235      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R214 On 02-May-24      | 12.14  | Put          | Bond Future | 3064      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R214 On 02-May-24      | 12.87  | Put          | Bond Future | 1641      | 2                             | 2         | 2                               | 17,110.00     |
| 27/11/2023 | R214 On 02-May-24      | 12.12  | Put          | Bond Future | 3116      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R214 On 02-May-24      | 13.52  | Put          | Bond Future | 929       | 1                             | 1         | 1                               | 17,110.00     |
| 27/11/2023 | R214 On 01-August-24   |        |              | Bond Future | 12.46     | 61.3531                       | 61.4356   | 61.3531                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 2545      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 2523      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 2567      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 3873      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 3925      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 3899      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R214 On 07-November-24 |        |              | Bond Future | 12.58     | 59.4882                       | 59.5729   | 59.4882                         | 0.00          |
| 27/11/2023 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 3740      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 3765      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 3716      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 3625      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 3583      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 3604      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R214 On 06-February-25 |        |              | Bond Future | 12.71     | 60.7317                       | 60.8185   | 60.7317                         | 0.00          |
| 27/11/2023 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 3987      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 4009      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 |        |              | Bond Future | 12.36     | 76.1009                       | 76.2566   | 76.1009                         | 246,184.00    |
| 27/11/2023 | R248 On 01-February-24 | 13.90  | Call         | Bond Future | 8231      | 8                             | 8         | 8                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 13.10  | Call         | Bond Future | 4783      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 1456      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 1481      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 1430      | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 11.50  | Call         | Bond Future | 335       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 12.30  | Call         | Bond Future | 1867      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 13.37  | Call         | Bond Future | 5926      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 13.37  | Put          | Bond Future | 478       | 1                             | 0         | 1                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 12.30  | Put          | Bond Future | 2211      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 11.50  | Put          | Bond Future | 5618      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 2717      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 2649      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 2683      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 13.10  | Put          | Bond Future | 716       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R248 On 01-February-24 | 13.90  | Put          | Bond Future | 212       | 0                             | 0         | 0                               | 0.00          |
| 27/11/2023 | R248 On 02-May-24      |        |              | Bond Future | 12.46     | 73.3340                       | 73.4931   | 73.3340                         | 12,631.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | R248 On 02-May-24      | 11.40  | Call         | Bond Future | 818       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R248 On 02-May-24      | 12.40  | Call         | Bond Future | 3017      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R248 On 02-May-24      | 13.16  | Call         | Bond Future | 5588      | 6                             | 6         | 6                               | 0.00          |
| 27/11/2023 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 918       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 933       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 903       | 1                             | 1         | 1                               | 0.00          |
| 27/11/2023 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 7030      | 7                             | 7         | 7                               | 0.00          |
| 27/11/2023 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 6929      | 7                             | 7         | 7                               | 0.00          |
| 27/11/2023 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 6979      | 7                             | 7         | 7                               | 0.00          |
| 27/11/2023 | R248 On 02-May-24      | 13.16  | Put          | Bond Future | 1794      | 2                             | 2         | 2                               | 0.00          |
| 27/11/2023 | R248 On 02-May-24      | 12.40  | Put          | Bond Future | 3367      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R248 On 02-May-24      | 11.40  | Put          | Bond Future | 7342      | 7                             | 7         | 7                               | 0.00          |
| 27/11/2023 | R248 On 01-August-24   |        |              | Bond Future | 12.57     | 74.9417                       | 75.1045   | 74.9417                         | 13,000.00     |
| 27/11/2023 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 3190      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 3218      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 3163      | 3                             | 3         | 3                               | 0.00          |
| 27/11/2023 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 4697      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 4636      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 4666      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R248 On 07-November-24 |        |              | Bond Future | 12.70     | 72.2512                       | 72.4181   | 72.2512                         | 0.00          |
| 27/11/2023 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 4849      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 4879      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 4819      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 4359      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 4310      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 4334      | 4                             | 4         | 4                               | 0.00          |
| 27/11/2023 | R248 On 06-February-25 |        |              | Bond Future | 12.84     | 73.7607                       | 73.9315   | 73.7607                         | 0.00          |
| 27/11/2023 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 4522      | 4                             | 5         | 4                               | 0.00          |
| 27/11/2023 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 5207      | 5                             | 5         | 5                               | 0.00          |
| 27/11/2023 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/11/2023 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/11/2023 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |