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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | 2025 On 03-August-23   |        |              | Bond Future        | 169.29    | 169.2929                      | 169.2946  | 169.2929                        | 1,376.00      |
| 19/07/2023 | 2025 On 02-November-23 |        |              | Bond Future        | 173.06    | 173.0635                      | 173.0637  | 173.0635                        | 5,206.00      |
| 19/07/2023 | 2025 On 01-February-24 |        |              | Bond Future        | 175.24    | 175.2401                      | 175.2446  | 175.2401                        | 0.00          |
| 19/07/2023 | 2025 On 02-May-24      |        |              | Bond Future        | 179.26    | 179.2534                      | 179.2588  | 179.2534                        | 0.00          |
| 19/07/2023 | 2025 On 01-August-24   |        |              | Bond Future        | 181.55    | 181.5374                      | 181.5476  | 181.5374                        | 0.00          |
| 19/07/2023 | 2029 On 03-August-23   |        |              | Bond Future        | 122.55    | 122.7383                      | 122.5474  | 122.7383                        | 1,897.00      |
| 19/07/2023 | 2029 On 02-November-23 |        |              | Bond Future        | 123.95    | 124.1406                      | 123.9465  | 124.1406                        | 1,197.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | 2029 On 01-February-24 |        |              | Bond Future | 126.79    | 126.9873                      | 126.7883  | 126.9873                        | 0.00          |
| 19/07/2023 | 2029 On 02-May-24      |        |              | Bond Future | 128.33    | 128.5299                      | 128.3302  | 128.5299                        | 0.00          |
| 19/07/2023 | 2029 On 01-August-24   |        |              | Bond Future | 131.28    | 131.4838                      | 131.2802  | 131.4838                        | 0.00          |
| 19/07/2023 | 2030 On 03-August-23   |        |              | Bond Future | 10.31     | 89.3769                       | 10.3081   | 89.3769                         | 54,444.00     |
| 19/07/2023 | 2030 On 03-August-23   | 11.36  | Call         | Bond Future | 4414      | 4                             | 4414      | 4                               | 0.00          |
| 19/07/2023 | 2030 On 03-August-23   | 12.59  | Call         | Bond Future | 9213      | 9                             | 9213      | 9                               | 0.00          |
| 19/07/2023 | 2030 On 03-August-23   | 10.40  | Call         | Bond Future | 843       | 1                             | 843       | 1                               | 1,012.00      |
| 19/07/2023 | 2030 On 03-August-23   | 10.65  | Call         | Bond Future | 1643      | 2                             | 1643      | 2                               | 350.00        |
| 19/07/2023 | 2030 On 03-August-23   | 11.34  | Call         | Bond Future | 4334      | 4                             | 4334      | 4                               | 0.00          |
| 19/07/2023 | 2030 On 03-August-23   | 12.89  | Call         | Bond Future | 10333     | 10                            | 10333     | 10                              | 0.00          |
| 19/07/2023 | 2030 On 03-August-23   | 11.35  | Call         | Bond Future | 4374      | 4                             | 4374      | 4                               | 0.00          |
| 19/07/2023 | 2030 On 03-August-23   | 11.36  | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 19/07/2023 | 2030 On 03-August-23   | 12.89  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 350.00        |
| 19/07/2023 | 2030 On 03-August-23   | 11.34  | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 19/07/2023 | 2030 On 03-August-23   | 10.65  | Put          | Bond Future | 181       | 0                             | 181       | 0                               | 0.00          |
| 19/07/2023 | 2030 On 03-August-23   | 12.59  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,012.00      |
| 19/07/2023 | 2030 On 03-August-23   | 10.40  | Put          | Bond Future | 447       | 0                             | 447       | 0                               | 0.00          |
| 19/07/2023 | 2030 On 03-August-23   | 11.35  | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 |        |              | Bond Future | 10.38     | 91.3455                       | 10.3751   | 91.3455                         | 73,823.00     |
| 19/07/2023 | 2030 On 02-November-23 | 12.27  | Call         | Bond Future | 7691      | 8                             | 7691      | 8                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 | 11.12  | Call         | Bond Future | 3791      | 4                             | 3791      | 4                               | 500.00        |
| 19/07/2023 | 2030 On 02-November-23 | 11.57  | Call         | Bond Future | 5253      | 5                             | 5253      | 5                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 2906      | 3                             | 2906      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 | 9.89   | Call         | Bond Future | 936       | 1                             | 936       | 1                               | 500.00        |
| 19/07/2023 | 2030 On 02-November-23 | 10.62  | Call         | Bond Future | 2373      | 2                             | 2373      | 2                               | 500.00        |
| 19/07/2023 | 2030 On 02-November-23 | 11.43  | Call         | Bond Future | 4785      | 5                             | 4785      | 5                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 2850      | 3                             | 2850      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 2878      | 3                             | 2878      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 | 10.07  | Call         | Bond Future | 1209      | 1                             | 1209      | 1                               | 800.00        |
| 19/07/2023 | 2030 On 02-November-23 | 10.39  | Call         | Bond Future | 1829      | 2                             | 1829      | 2                               | 500.00        |
| 19/07/2023 | 2030 On 02-November-23 | 9.57   | Call         | Bond Future | 569       | 1                             | 569       | 1                               | 800.00        |
| 19/07/2023 | 2030 On 02-November-23 | 9.57   | Put          | Bond Future | 4031      | 4                             | 4031      | 4                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 | 10.07  | Put          | Bond Future | 2501      | 3                             | 2501      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 1075      | 1                             | 1075      | 1                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 1088      | 1                             | 1088      | 1                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 | 11.43  | Put          | Bond Future | 490       | 1                             | 490       | 1                               | 500.00        |
| 19/07/2023 | 2030 On 02-November-23 | 12.27  | Put          | Bond Future | 160       | 0                             | 160       | 0                               | 500.00        |
| 19/07/2023 | 2030 On 02-November-23 | 10.62  | Put          | Bond Future | 1352      | 1                             | 1352      | 1                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 | 9.89   | Put          | Bond Future | 3002      | 3                             | 3002      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 1061      | 1                             | 1061      | 1                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 | 10.39  | Put          | Bond Future | 1766      | 2                             | 1766      | 2                               | 0.00          |
| 19/07/2023 | 2030 On 02-November-23 | 11.57  | Put          | Bond Future | 408       | 0                             | 408       | 0                               | 800.00        |
| 19/07/2023 | 2030 On 02-November-23 | 11.12  | Put          | Bond Future | 730       | 1                             | 730       | 1                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 |        |              | Bond Future | 10.43     | 89.4125                       | 10.4344   | 89.4125                         | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 11.86  | Call         | Bond Future | 6302      | 6                             | 6302      | 6                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 12.10  | Call         | Bond Future | 7063      | 7                             | 7063      | 7                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 11.75  | Call         | Bond Future | 5959      | 6                             | 5959      | 6                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 11.31  | Call         | Bond Future | 4636      | 5                             | 4636      | 5                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 4752      | 5                             | 4752      | 5                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 4781      | 5                             | 4781      | 5                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 10.39  | Call         | Bond Future | 2294      | 2                             | 2294      | 2                               | 500.00        |
| 19/07/2023 | 2030 On 01-February-24 | 10.07  | Call         | Bond Future | 1682      | 2                             | 1682      | 2                               | 400.00        |
| 19/07/2023 | 2030 On 01-February-24 | 9.57   | Call         | Bond Future | 977       | 1                             | 977       | 1                               | 400.00        |
| 19/07/2023 | 2030 On 01-February-24 | 9.89   | Call         | Bond Future | 1396      | 1                             | 1396      | 1                               | 500.00        |
| 19/07/2023 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 4810      | 5                             | 4810      | 5                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 11.85  | Call         | Bond Future | 6271      | 6                             | 6271      | 6                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 10.16  | Call         | Bond Future | 1841      | 2                             | 1841      | 2                               | 200.00        |
| 19/07/2023 | 2030 On 01-February-24 | 11.00  | Call         | Bond Future | 3767      | 4                             | 3767      | 4                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 9.93   | Call         | Bond Future | 1456      | 1                             | 1456      | 1                               | 1,360.00      |
| 19/07/2023 | 2030 On 01-February-24 | 10.00  | Call         | Bond Future | 1564      | 2                             | 1564      | 2                               | 500.00        |
| 19/07/2023 | 2030 On 01-February-24 | 10.00  | Put          | Bond Future | 3355      | 3                             | 3355      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 9.57   | Put          | Bond Future | 4586      | 5                             | 4586      | 5                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 9.89   | Put          | Bond Future | 3648      | 4                             | 3648      | 4                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 9.93   | Put          | Bond Future | 3540      | 4                             | 3540      | 4                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 10.16  | Put          | Bond Future | 2968      | 3                             | 2968      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 11.85  | Put          | Bond Future | 732       | 1                             | 732       | 1                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 1100      | 1                             | 1100      | 1                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 11.86  | Put          | Bond Future | 726       | 1                             | 726       | 1                               | 500.00        |
| 19/07/2023 | 2030 On 01-February-24 | 12.10  | Put          | Bond Future | 591       | 1                             | 591       | 1                               | 400.00        |
| 19/07/2023 | 2030 On 01-February-24 | 10.07  | Put          | Bond Future | 3182      | 3                             | 3182      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 10.39  | Put          | Bond Future | 2475      | 3                             | 2475      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 11.00  | Put          | Bond Future | 1500      | 2                             | 1500      | 2                               | 700.00        |
| 19/07/2023 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 1110      | 1                             | 1110      | 1                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 1119      | 1                             | 1119      | 1                               | 0.00          |
| 19/07/2023 | 2030 On 01-February-24 | 11.31  | Put          | Bond Future | 1157      | 1                             | 1157      | 1                               | 1,360.00      |
| 19/07/2023 | 2030 On 01-February-24 | 11.75  | Put          | Bond Future | 797       | 1                             | 797       | 1                               | 200.00        |
| 19/07/2023 | 2030 On 02-May-24      |        |              | Bond Future | 10.50     | 91.4392                       | 10.5043   | 91.4392                         | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 13.15  | Call         | Bond Future | 10114     | 10                            | 10114     | 10                              | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 11.12  | Call         | Bond Future | 4230      | 4                             | 4230      | 4                               | 500.00        |
| 19/07/2023 | 2030 On 02-May-24      | 11.94  | Call         | Bond Future | 6511      | 6                             | 6511      | 6                               | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 10.16  | Call         | Bond Future | 2088      | 2                             | 2088      | 2                               | 1,000.00      |
| 19/07/2023 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 1554      | 2                             | 1554      | 2                               | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 12.38  | Call         | Bond Future | 7825      | 8                             | 7825      | 8                               | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 10.62  | Call         | Bond Future | 3020      | 3                             | 3020      | 3                               | 500.00        |
| 19/07/2023 | 2030 On 02-May-24      | 10.82  | Call         | Bond Future | 3482      | 3                             | 3482      | 3                               | 1,080.00      |
| 19/07/2023 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 1525      | 2                             | 1525      | 2                               | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 9.66   | Call         | Bond Future | 1320      | 1                             | 1320      | 1                               | 1,000.00      |
| 19/07/2023 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 1539      | 2                             | 1539      | 2                               | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 4289      | 4                             | 4289      | 4                               | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 9.66   | Put          | Bond Future | 4728      | 5                             | 4728      | 5                               | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 4316      | 4                             | 4316      | 4                               | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 10.82  | Put          | Bond Future | 2248      | 2                             | 2248      | 2                               | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 10.62  | Put          | Bond Future | 2565      | 3                             | 2565      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 12.38  | Put          | Bond Future | 794       | 1                             | 794       | 1                               | 1,080.00      |
| 19/07/2023 | 2030 On 02-May-24      | 11.12  | Put          | Bond Future | 1842      | 2                             | 1842      | 2                               | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 4263      | 4                             | 4263      | 4                               | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 10.16  | Put          | Bond Future | 3459      | 4                             | 3459      | 4                               | 0.00          |
| 19/07/2023 | 2030 On 02-May-24      | 11.94  | Put          | Bond Future | 1065      | 1                             | 1065      | 1                               | 1,000.00      |
| 19/07/2023 | 2030 On 02-May-24      | 13.15  | Put          | Bond Future | 399       | 0                             | 399       | 0                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | 2030 On 01-August-24   |        |              | Bond Future | 10.58     | 89.5141                       | 10.5795   | 89.5141                         | 0.00          |
| 19/07/2023 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 2580      | 3                             | 2580      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 2541      | 3                             | 2541      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 2561      | 3                             | 2561      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 3324      | 3                             | 3324      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 3344      | 3                             | 3344      | 3                               | 0.00          |
| 19/07/2023 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 3305      | 3                             | 3305      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 03-August-23   |        |              | Bond Future | 10.95     | 88.0178                       | 10.9455   | 88.0178                         | 76,883.00     |
| 19/07/2023 | 2032 On 03-August-23   | 11.45  | Call         | Bond Future | 2579      | 3                             | 2579      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 03-August-23   | 12.00  | Call         | Bond Future | 5031      | 5                             | 5031      | 5                               | 5,000.00      |
| 19/07/2023 | 2032 On 03-August-23   | 11.76  | Call         | Bond Future | 3947      | 4                             | 3947      | 4                               | 0.00          |
| 19/07/2023 | 2032 On 03-August-23   | 11.75  | Call         | Bond Future | 3902      | 4                             | 3902      | 4                               | 0.00          |
| 19/07/2023 | 2032 On 03-August-23   | 11.50  | Call         | Bond Future | 2794      | 3                             | 2794      | 3                               | 11,000.00     |
| 19/07/2023 | 2032 On 03-August-23   | 9.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,441.00      |
| 19/07/2023 | 2032 On 03-August-23   | 10.30  | Call         | Bond Future | 4         | 0                             | 4         | 0                               | 7,500.00      |
| 19/07/2023 | 2032 On 03-August-23   | 12.04  | Call         | Bond Future | 5211      | 5                             | 5211      | 5                               | 3,000.00      |
| 19/07/2023 | 2032 On 03-August-23   | 11.77  | Call         | Bond Future | 3992      | 4                             | 3992      | 4                               | 0.00          |
| 19/07/2023 | 2032 On 03-August-23   | 11.55  | Call         | Bond Future | 3012      | 3                             | 3012      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 03-August-23   | 11.90  | Call         | Bond Future | 4579      | 5                             | 4579      | 5                               | 5,000.00      |
| 19/07/2023 | 2032 On 03-August-23   | 11.90  | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 19/07/2023 | 2032 On 03-August-23   | 11.55  | Put          | Bond Future | 87        | 0                             | 87        | 0                               | 7,500.00      |
| 19/07/2023 | 2032 On 03-August-23   | 11.77  | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 19/07/2023 | 2032 On 03-August-23   | 12.04  | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 3,000.00      |
| 19/07/2023 | 2032 On 03-August-23   | 10.30  | Put          | Bond Future | 3280      | 3                             | 3280      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 03-August-23   | 9.60   | Put          | Bond Future | 7017      | 7                             | 7017      | 7                               | 0.00          |
| 19/07/2023 | 2032 On 03-August-23   | 11.50  | Put          | Bond Future | 106       | 0                             | 106       | 0                               | 11,000.00     |
| 19/07/2023 | 2032 On 03-August-23   | 11.75  | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 19/07/2023 | 2032 On 03-August-23   | 11.76  | Put          | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 19/07/2023 | 2032 On 03-August-23   | 12.00  | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 19/07/2023 | 2032 On 03-August-23   | 11.45  | Put          | Bond Future | 128       | 0                             | 128       | 0                               | 7,500.00      |
| 19/07/2023 | 2032 On 02-November-23 |        |              | Bond Future | 11.03     | 85.7936                       | 11.0315   | 85.7936                         | 184,355.00    |
| 19/07/2023 | 2032 On 02-November-23 | 11.78  | Call         | Bond Future | 4461      | 4                             | 4461      | 4                               | 0.00          |
| 19/07/2023 | 2032 On 02-November-23 | 12.26  | Call         | Bond Future | 6213      | 6                             | 6213      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 2697      | 3                             | 2697      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 02-November-23 | 11.09  | Call         | Bond Future | 2310      | 2                             | 2310      | 2                               | 500.00        |
| 19/07/2023 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 2669      | 3                             | 2669      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 02-November-23 | 11.28  | Call         | Bond Future | 2843      | 3                             | 2843      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 02-November-23 | 11.90  | Call         | Bond Future | 4885      | 5                             | 4885      | 5                               | 0.00          |
| 19/07/2023 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 2726      | 3                             | 2726      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 02-November-23 | 10.71  | Call         | Bond Future | 1420      | 1                             | 1420      | 1                               | 500.00        |
| 19/07/2023 | 2032 On 02-November-23 | 10.59  | Call         | Bond Future | 1193      | 1                             | 1193      | 1                               | 500.00        |
| 19/07/2023 | 2032 On 02-November-23 | 10.59  | Put          | Bond Future | 3367      | 3                             | 3367      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 02-November-23 | 11.09  | Put          | Bond Future | 2027      | 2                             | 2027      | 2                               | 0.00          |
| 19/07/2023 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 1724      | 2                             | 1724      | 2                               | 0.00          |
| 19/07/2023 | 2032 On 02-November-23 | 11.90  | Put          | Bond Future | 811       | 1                             | 811       | 1                               | 0.00          |
| 19/07/2023 | 2032 On 02-November-23 | 11.28  | Put          | Bond Future | 1650      | 2                             | 1650      | 2                               | 500.00        |
| 19/07/2023 | 2032 On 02-November-23 | 10.71  | Put          | Bond Future | 2996      | 3                             | 2996      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 1762      | 2                             | 1762      | 2                               | 0.00          |
| 19/07/2023 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 1743      | 2                             | 1743      | 2                               | 0.00          |
| 19/07/2023 | 2032 On 02-November-23 | 12.26  | Put          | Bond Future | 526       | 1                             | 526       | 1                               | 500.00        |
| 19/07/2023 | 2032 On 02-November-23 | 11.78  | Put          | Bond Future | 934       | 1                             | 934       | 1                               | 500.00        |
| 19/07/2023 | 2032 On 01-February-24 |        |              | Bond Future | 11.11     | 87.7410                       | 11.1103   | 87.7410                         | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 12.62  | Call         | Bond Future | 7642      | 8                             | 7642      | 8                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 5019      | 5                             | 5019      | 5                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 10.76  | Call         | Bond Future | 2069      | 2                             | 2069      | 2                               | 1,200.00      |
| 19/07/2023 | 2032 On 01-February-24 | 12.50  | Call         | Bond Future | 7218      | 7                             | 7218      | 7                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 12.73  | Call         | Bond Future | 8034      | 8                             | 8034      | 8                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 10.01  | Call         | Bond Future | 917       | 1                             | 917       | 1                               | 1,200.00      |
| 19/07/2023 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 4955      | 5                             | 4955      | 5                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 4987      | 5                             | 4987      | 5                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 10.78  | Call         | Bond Future | 2111      | 2                             | 2111      | 2                               | 200.00        |
| 19/07/2023 | 2032 On 01-February-24 | 11.09  | Call         | Bond Future | 2826      | 3                             | 2826      | 3                               | 500.00        |
| 19/07/2023 | 2032 On 01-February-24 | 11.75  | Call         | Bond Future | 4702      | 5                             | 4702      | 5                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 10.59  | Call         | Bond Future | 1741      | 2                             | 1741      | 2                               | 500.00        |
| 19/07/2023 | 2032 On 01-February-24 | 11.75  | Put          | Bond Future | 1739      | 2                             | 1739      | 2                               | 200.00        |
| 19/07/2023 | 2032 On 01-February-24 | 11.09  | Put          | Bond Future | 2922      | 3                             | 2922      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 1619      | 2                             | 1619      | 2                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 1632      | 2                             | 1632      | 2                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 10.01  | Put          | Bond Future | 6347      | 6                             | 6347      | 6                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 12.73  | Put          | Bond Future | 790       | 1                             | 790       | 1                               | 500.00        |
| 19/07/2023 | 2032 On 01-February-24 | 10.76  | Put          | Bond Future | 3750      | 4                             | 3750      | 4                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 1606      | 2                             | 1606      | 2                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 10.78  | Put          | Bond Future | 3695      | 4                             | 3695      | 4                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 10.59  | Put          | Bond Future | 4254      | 4                             | 4254      | 4                               | 0.00          |
| 19/07/2023 | 2032 On 01-February-24 | 12.62  | Put          | Bond Future | 863       | 1                             | 863       | 1                               | 1,200.00      |
| 19/07/2023 | 2032 On 01-February-24 | 12.50  | Put          | Bond Future | 952       | 1                             | 952       | 1                               | 200.00        |
| 19/07/2023 | 2032 On 02-May-24      |        |              | Bond Future | 11.20     | 85.5669                       | 11.1952   | 85.5669                         | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 13.35  | Call         | Bond Future | 10046     | 10                            | 10046     | 10                              | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 11.09  | Call         | Bond Future | 3054      | 3                             | 3054      | 3                               | 500.00        |
| 19/07/2023 | 2032 On 02-May-24      | 11.35  | Call         | Bond Future | 3707      | 4                             | 3707      | 4                               | 1,550.00      |
| 19/07/2023 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 1931      | 2                             | 1931      | 2                               | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 10.59  | Call         | Bond Future | 2002      | 2                             | 2002      | 2                               | 500.00        |
| 19/07/2023 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 1913      | 2                             | 1913      | 2                               | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 12.90  | Call         | Bond Future | 8519      | 8                             | 8519      | 8                               | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 13.18  | Call         | Bond Future | 9478      | 9                             | 9478      | 9                               | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 10.86  | Call         | Bond Future | 2533      | 3                             | 2533      | 3                               | 1,000.00      |
| 19/07/2023 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 1948      | 2                             | 1948      | 2                               | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 10.65  | Call         | Bond Future | 2111      | 2                             | 2111      | 2                               | 1,550.00      |
| 19/07/2023 | 2032 On 02-May-24      | 10.36  | Call         | Bond Future | 1614      | 2                             | 1614      | 2                               | 1,000.00      |
| 19/07/2023 | 2032 On 02-May-24      | 10.36  | Put          | Bond Future | 5599      | 6                             | 5599      | 6                               | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 10.65  | Put          | Bond Future | 4686      | 5                             | 4686      | 5                               | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 4958      | 5                             | 4958      | 5                               | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 10.86  | Put          | Bond Future | 4104      | 4                             | 4104      | 4                               | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 13.18  | Put          | Bond Future | 898       | 1                             | 898       | 1                               | 500.00        |
| 19/07/2023 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 5019      | 5                             | 5019      | 5                               | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 10.59  | Put          | Bond Future | 4866      | 5                             | 4866      | 5                               | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 4989      | 5                             | 4989      | 5                               | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 11.35  | Put          | Bond Future | 2994      | 3                             | 2994      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 02-May-24      | 11.09  | Put          | Bond Future | 3543      | 4                             | 3543      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | 2032 On 02-May-24      | 13.35  | Put          | Bond Future | 785       | 1                             | 785       | 1                               | 1,550.00      |
| 19/07/2023 | 2032 On 02-May-24      | 12.90  | Put          | Bond Future | 1078      | 1                             | 1078      | 1                               | 1,000.00      |
| 19/07/2023 | 2032 On 01-August-24   |        |              | Bond Future | 11.28     | 87.5131                       | 11.2839   | 87.5131                         | 0.00          |
| 19/07/2023 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 3046      | 3                             | 3046      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 3069      | 3                             | 3069      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 3092      | 3                             | 3092      | 3                               | 0.00          |
| 19/07/2023 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 3701      | 4                             | 3701      | 4                               | 0.00          |
| 19/07/2023 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 3724      | 4                             | 3724      | 4                               | 0.00          |
| 19/07/2023 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 3747      | 4                             | 3747      | 4                               | 0.00          |
| 19/07/2023 | 2033 On 03-August-23   |        |              | Bond Future | 116.96    | 116.9581                      | 116.9627  | 116.9581                        | 7,134.00      |
| 19/07/2023 | 2033 On 02-November-23 |        |              | Bond Future | 118.14    | 118.1385                      | 118.1421  | 118.1385                        | 1,672.00      |
| 19/07/2023 | 2033 On 01-February-24 |        |              | Bond Future | 120.85    | 120.8475                      | 120.8509  | 120.8475                        | 0.00          |
| 19/07/2023 | 2033 On 02-May-24      |        |              | Bond Future | 122.16    | 122.1541                      | 122.1619  | 122.1541                        | 0.00          |
| 19/07/2023 | 2033 On 01-August-24   |        |              | Bond Future | 124.97    | 124.9615                      | 124.9701  | 124.9615                        | 0.00          |
| 19/07/2023 | 2037 On 03-August-23   |        |              | Bond Future | 11.98     | 77.1205                       | 11.9831   | 77.1205                         | 95,958.00     |
| 19/07/2023 | 2037 On 03-August-23   | 10.30  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,730.00      |
| 19/07/2023 | 2037 On 03-August-23   | 12.14  | Call         | Bond Future | 1392      | 1                             | 1392      | 1                               | 0.00          |
| 19/07/2023 | 2037 On 03-August-23   | 11.00  | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 1,730.00      |
| 19/07/2023 | 2037 On 03-August-23   | 12.12  | Call         | Bond Future | 1322      | 1                             | 1322      | 1                               | 0.00          |
| 19/07/2023 | 2037 On 03-August-23   | 12.13  | Call         | Bond Future | 1357      | 1                             | 1357      | 1                               | 0.00          |
| 19/07/2023 | 2037 On 03-August-23   | 12.13  | Put          | Bond Future | 562       | 1                             | 562       | 1                               | 0.00          |
| 19/07/2023 | 2037 On 03-August-23   | 12.12  | Put          | Bond Future | 581       | 1                             | 581       | 1                               | 0.00          |
| 19/07/2023 | 2037 On 03-August-23   | 11.00  | Put          | Bond Future | 5654      | 6                             | 5654      | 6                               | 0.00          |
| 19/07/2023 | 2037 On 03-August-23   | 12.14  | Put          | Bond Future | 543       | 1                             | 543       | 1                               | 0.00          |
| 19/07/2023 | 2037 On 03-August-23   | 10.30  | Put          | Bond Future | 10050     | 10                            | 10050     | 10                              | 0.00          |
| 19/07/2023 | 2037 On 02-November-23 |        |              | Bond Future | 12.09     | 78.8191                       | 12.0857   | 78.8191                         | 54,285.00     |
| 19/07/2023 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 1234      | 1                             | 1234      | 1                               | 0.00          |
| 19/07/2023 | 2037 On 02-November-23 | 12.02  | Call         | Bond Future | 2320      | 2                             | 2320      | 2                               | 731.00        |
| 19/07/2023 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 1215      | 1                             | 1215      | 1                               | 0.00          |
| 19/07/2023 | 2037 On 02-November-23 | 12.52  | Call         | Bond Future | 3888      | 4                             | 3888      | 4                               | 731.00        |
| 19/07/2023 | 2037 On 02-November-23 | 13.89  | Call         | Bond Future | 9215      | 9                             | 9215      | 9                               | 0.00          |
| 19/07/2023 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 1253      | 1                             | 1253      | 1                               | 0.00          |
| 19/07/2023 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 4174      | 4                             | 4174      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 4137      | 4                             | 4137      | 4                               | 0.00          |
| 19/07/2023 | 2037 On 02-November-23 | 13.89  | Put          | Bond Future | 359       | 0                             | 359       | 0                               | 731.00        |
| 19/07/2023 | 2037 On 02-November-23 | 12.52  | Put          | Bond Future | 1605      | 2                             | 1605      | 2                               | 0.00          |
| 19/07/2023 | 2037 On 02-November-23 | 12.02  | Put          | Bond Future | 2674      | 3                             | 2674      | 3                               | 0.00          |
| 19/07/2023 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 4100      | 4                             | 4100      | 4                               | 0.00          |
| 19/07/2023 | 2037 On 01-February-24 |        |              | Bond Future | 12.19     | 76.3516                       | 12.1858   | 76.3516                         | 1,714.00      |
| 19/07/2023 | 2037 On 01-February-24 | 13.93  | Call         | Bond Future | 9353      | 9                             | 9353      | 9                               | 0.00          |
| 19/07/2023 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 3676      | 4                             | 3676      | 4                               | 0.00          |
| 19/07/2023 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 3706      | 4                             | 3706      | 4                               | 0.00          |
| 19/07/2023 | 2037 On 01-February-24 | 12.09  | Call         | Bond Future | 3049      | 3                             | 3049      | 3                               | 2,500.00      |
| 19/07/2023 | 2037 On 01-February-24 | 12.93  | Call         | Bond Future | 5690      | 6                             | 5690      | 6                               | 0.00          |
| 19/07/2023 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 3736      | 4                             | 3736      | 4                               | 0.00          |
| 19/07/2023 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 2979      | 3                             | 2979      | 3                               | 0.00          |
| 19/07/2023 | 2037 On 01-February-24 | 12.09  | Put          | Bond Future | 3558      | 4                             | 3558      | 4                               | 0.00          |
| 19/07/2023 | 2037 On 01-February-24 | 12.93  | Put          | Bond Future | 1899      | 2                             | 1899      | 2                               | 2,500.00      |
| 19/07/2023 | 2037 On 01-February-24 | 13.93  | Put          | Bond Future | 892       | 1                             | 892       | 1                               | 2,500.00      |
| 19/07/2023 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 3001      | 3                             | 3001      | 3                               | 0.00          |
| 19/07/2023 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 3023      | 3                             | 3023      | 3                               | 0.00          |
| 19/07/2023 | 2037 On 02-May-24      |        |              | Bond Future | 12.29     | 78.0820                       | 12.2931   | 78.0820                         | 0.00          |
| 19/07/2023 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 1987      | 2                             | 1987      | 2                               | 0.00          |
| 19/07/2023 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 2006      | 2                             | 2006      | 2                               | 0.00          |
| 19/07/2023 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 2025      | 2                             | 2025      | 2                               | 0.00          |
| 19/07/2023 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 6681      | 7                             | 6681      | 7                               | 0.00          |
| 19/07/2023 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 6643      | 7                             | 6643      | 7                               | 0.00          |
| 19/07/2023 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 6605      | 7                             | 6605      | 7                               | 0.00          |
| 19/07/2023 | 2037 On 01-August-24   |        |              | Bond Future | 12.41     | 75.6021                       | 12.4065   | 75.6021                         | 0.00          |
| 19/07/2023 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 3627      | 4                             | 3627      | 4                               | 0.00          |
| 19/07/2023 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 3603      | 4                             | 3603      | 4                               | 0.00          |
| 19/07/2023 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 3578      | 4                             | 3578      | 4                               | 0.00          |
| 19/07/2023 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 5223      | 5                             | 5223      | 5                               | 0.00          |
| 19/07/2023 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 5195      | 5                             | 5195      | 5                               | 0.00          |
| 19/07/2023 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 5167      | 5                             | 5167      | 5                               | 0.00          |
| 19/07/2023 | 2038 On 03-August-23   |        |              | Bond Future | 126.46    | 126.1533                      | 126.4566  | 126.1533                        | 1,757.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | 2038 On 02-November-23 |        |              | Bond Future | 129.27    | 128.9631                      | 129.2720  | 128.9631                        | 3,580.00      |
| 19/07/2023 | 2038 On 01-February-24 |        |              | Bond Future | 130.23    | 129.9045                      | 130.2255  | 129.9045                        | 0.00          |
| 19/07/2023 | 2038 On 02-May-24      |        |              | Bond Future | 133.21    | 132.8794                      | 133.2083  | 132.8794                        | 0.00          |
| 19/07/2023 | 2038 On 01-August-24   |        |              | Bond Future | 134.21    | 133.8676                      | 134.2090  | 133.8676                        | 0.00          |
| 19/07/2023 | 2040 On 03-August-23   |        |              | Bond Future | 12.26     | 77.2696                       | 12.2588   | 77.2696                         | 105,702.00    |
| 19/07/2023 | 2040 On 03-August-23   | 12.21  | Call         | Bond Future | 814       | 1                             | 814       | 1                               | 0.00          |
| 19/07/2023 | 2040 On 03-August-23   | 12.22  | Call         | Bond Future | 842       | 1                             | 842       | 1                               | 0.00          |
| 19/07/2023 | 2040 On 03-August-23   | 12.23  | Call         | Bond Future | 869       | 1                             | 869       | 1                               | 0.00          |
| 19/07/2023 | 2040 On 03-August-23   | 12.23  | Put          | Bond Future | 1034      | 1                             | 1034      | 1                               | 0.00          |
| 19/07/2023 | 2040 On 03-August-23   | 12.21  | Put          | Bond Future | 1095      | 1                             | 1095      | 1                               | 0.00          |
| 19/07/2023 | 2040 On 03-August-23   | 12.22  | Put          | Bond Future | 1064      | 1                             | 1064      | 1                               | 0.00          |
| 19/07/2023 | 2040 On 02-November-23 |        |              | Bond Future | 12.37     | 78.9715                       | 12.3656   | 78.9715                         | 30,631.00     |
| 19/07/2023 | 2040 On 02-November-23 | 12.97  | Call         | Bond Future | 4743      | 0                             | 4743      | 0                               | 0.00          |
| 19/07/2023 | 2040 On 02-November-23 | 12.10  | Call         | Bond Future | 1929      | 0                             | 1929      | 0                               | 875.00        |
| 19/07/2023 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 897       | 1                             | 897       | 1                               | 0.00          |
| 19/07/2023 | 2040 On 02-November-23 | 11.80  | Call         | Bond Future | 1249      | 1                             | 1249      | 1                               | 128.00        |
| 19/07/2023 | 2040 On 02-November-23 | 12.60  | Call         | Bond Future | 3421      | 3                             | 3421      | 3                               | 128.00        |
| 19/07/2023 | 2040 On 02-November-23 | 13.64  | Call         | Bond Future | 7404      | 7                             | 7404      | 7                               | 0.00          |
| 19/07/2023 | 2040 On 02-November-23 | 11.50  | Call         | Bond Future | 749       | 0                             | 749       | 0                               | 875.00        |
| 19/07/2023 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 866       | 1                             | 866       | 1                               | 0.00          |
| 19/07/2023 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 881       | 1                             | 881       | 1                               | 0.00          |
| 19/07/2023 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 5507      | 6                             | 5507      | 6                               | 0.00          |
| 19/07/2023 | 2040 On 02-November-23 | 11.50  | Put          | Bond Future | 5888      | 0                             | 5888      | 0                               | 0.00          |
| 19/07/2023 | 2040 On 02-November-23 | 13.64  | Put          | Bond Future | 714       | 1                             | 714       | 1                               | 128.00        |
| 19/07/2023 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 5415      | 5                             | 5415      | 5                               | 0.00          |
| 19/07/2023 | 2040 On 02-November-23 | 12.10  | Put          | Bond Future | 3451      | 0                             | 3451      | 0                               | 0.00          |
| 19/07/2023 | 2040 On 02-November-23 | 12.60  | Put          | Bond Future | 2116      | 2                             | 2116      | 2                               | 0.00          |
| 19/07/2023 | 2040 On 02-November-23 | 11.80  | Put          | Bond Future | 4547      | 5                             | 4547      | 5                               | 0.00          |
| 19/07/2023 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 5461      | 6                             | 5461      | 6                               | 0.00          |
| 19/07/2023 | 2040 On 02-November-23 | 12.97  | Put          | Bond Future | 1449      | 0                             | 1449      | 0                               | 875.00        |
| 19/07/2023 | 2040 On 01-February-24 |        |              | Bond Future | 12.47     | 76.2570                       | 12.4705   | 76.2570                         | 5,778.00      |
| 19/07/2023 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 3187      | 3                             | 3187      | 3                               | 0.00          |
| 19/07/2023 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 3159      | 3                             | 3159      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 3130      | 3                             | 3130      | 3                               | 0.00          |
| 19/07/2023 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 3917      | 4                             | 3917      | 4                               | 0.00          |
| 19/07/2023 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 3889      | 4                             | 3889      | 4                               | 0.00          |
| 19/07/2023 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 3861      | 4                             | 3861      | 4                               | 0.00          |
| 19/07/2023 | 2040 On 02-May-24      |        |              | Bond Future | 12.58     | 77.9852                       | 12.5819   | 77.9852                         | 0.00          |
| 19/07/2023 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 1937      | 2                             | 1937      | 2                               | 0.00          |
| 19/07/2023 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 1900      | 2                             | 1900      | 2                               | 0.00          |
| 19/07/2023 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 1919      | 2                             | 1919      | 2                               | 0.00          |
| 19/07/2023 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 7500      | 8                             | 7500      | 8                               | 0.00          |
| 19/07/2023 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 7585      | 8                             | 7585      | 8                               | 0.00          |
| 19/07/2023 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 7543      | 8                             | 7543      | 8                               | 0.00          |
| 19/07/2023 | 2040 On 01-August-24   |        |              | Bond Future | 12.70     | 75.2527                       | 12.6996   | 75.2527                         | 0.00          |
| 19/07/2023 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 3615      | 4                             | 3615      | 4                               | 0.00          |
| 19/07/2023 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 3640      | 4                             | 3640      | 4                               | 0.00          |
| 19/07/2023 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 3666      | 4                             | 3666      | 4                               | 0.00          |
| 19/07/2023 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 5640      | 6                             | 5640      | 6                               | 0.00          |
| 19/07/2023 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 5671      | 6                             | 5671      | 6                               | 0.00          |
| 19/07/2023 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 5702      | 6                             | 5702      | 6                               | 0.00          |
| 19/07/2023 | 2044 On 03-August-23   |        |              | Bond Future | 12.32     | 73.7018                       | 12.3181   | 73.7018                         | 35,996.00     |
| 19/07/2023 | 2044 On 03-August-23   | 11.75  | Call         | Bond Future | 74        | 0                             | 74        | 0                               | 4,553.00      |
| 19/07/2023 | 2044 On 03-August-23   | 12.17  | Call         | Bond Future | 587       | 1                             | 587       | 1                               | 0.00          |
| 19/07/2023 | 2044 On 03-August-23   | 12.50  | Call         | Bond Future | 1586      | 2                             | 1586      | 2                               | 0.00          |
| 19/07/2023 | 2044 On 03-August-23   | 12.00  | Call         | Bond Future | 289       | 0                             | 289       | 0                               | 0.00          |
| 19/07/2023 | 2044 On 03-August-23   | 12.16  | Call         | Bond Future | 566       | 1                             | 566       | 1                               | 0.00          |
| 19/07/2023 | 2044 On 03-August-23   | 12.15  | Call         | Bond Future | 545       | 1                             | 545       | 1                               | 0.00          |
| 19/07/2023 | 2044 On 03-August-23   | 12.15  | Put          | Bond Future | 1522      | 2                             | 1522      | 2                               | 0.00          |
| 19/07/2023 | 2044 On 03-August-23   | 12.16  | Put          | Bond Future | 1485      | 2                             | 1485      | 2                               | 0.00          |
| 19/07/2023 | 2044 On 03-August-23   | 12.00  | Put          | Bond Future | 2158      | 2                             | 2158      | 2                               | 4,754.00      |
| 19/07/2023 | 2044 On 03-August-23   | 12.50  | Put          | Bond Future | 552       | 1                             | 552       | 1                               | 9,106.00      |
| 19/07/2023 | 2044 On 03-August-23   | 12.17  | Put          | Bond Future | 1448      | 1                             | 1448      | 1                               | 0.00          |
| 19/07/2023 | 2044 On 03-August-23   | 11.75  | Put          | Bond Future | 3468      | 3                             | 3468      | 3                               | 3,076.00      |
| 19/07/2023 | 2044 On 02-November-23 |        |              | Bond Future | 12.42     | 75.3251                       | 12.4212   | 75.3251                         | 49,923.00     |
| 19/07/2023 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future | 724       | 1                             | 724       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future | 738       | 1                             | 738       | 1                               | 0.00          |
| 19/07/2023 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future | 752       | 1                             | 752       | 1                               | 0.00          |
| 19/07/2023 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future | 5859      | 6                             | 5859      | 6                               | 0.00          |
| 19/07/2023 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future | 5909      | 6                             | 5909      | 6                               | 0.00          |
| 19/07/2023 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future | 5959      | 6                             | 5959      | 6                               | 0.00          |
| 19/07/2023 | 2044 On 01-February-24 |        |              | Bond Future | 12.52     | 72.6531                       | 12.5223   | 72.6531                         | 8,453.00      |
| 19/07/2023 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 2878      | 3                             | 2878      | 3                               | 0.00          |
| 19/07/2023 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 2906      | 3                             | 2906      | 3                               | 0.00          |
| 19/07/2023 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 2933      | 3                             | 2933      | 3                               | 0.00          |
| 19/07/2023 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 4251      | 4                             | 4251      | 4                               | 0.00          |
| 19/07/2023 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 4281      | 4                             | 4281      | 4                               | 0.00          |
| 19/07/2023 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 4312      | 4                             | 4312      | 4                               | 0.00          |
| 19/07/2023 | 2044 On 02-May-24      |        |              | Bond Future | 12.63     | 74.2996                       | 12.6293   | 74.2996                         | 0.00          |
| 19/07/2023 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 1923      | 2                             | 1923      | 2                               | 0.00          |
| 19/07/2023 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 1940      | 2                             | 1940      | 2                               | 0.00          |
| 19/07/2023 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 1957      | 2                             | 1957      | 2                               | 0.00          |
| 19/07/2023 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future | 7582      | 8                             | 7582      | 8                               | 0.00          |
| 19/07/2023 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future | 7628      | 8                             | 7628      | 8                               | 0.00          |
| 19/07/2023 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future | 7674      | 8                             | 7674      | 8                               | 0.00          |
| 19/07/2023 | 2044 On 01-August-24   |        |              | Bond Future | 12.74     | 71.6084                       | 12.7421   | 71.6084                         | 0.00          |
| 19/07/2023 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 3539      | 4                             | 3539      | 4                               | 0.00          |
| 19/07/2023 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 3489      | 3                             | 3489      | 3                               | 0.00          |
| 19/07/2023 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 3514      | 4                             | 3514      | 4                               | 0.00          |
| 19/07/2023 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future | 6037      | 6                             | 6037      | 6                               | 0.00          |
| 19/07/2023 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future | 6070      | 6                             | 6070      | 6                               | 0.00          |
| 19/07/2023 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future | 6005      | 6                             | 6005      | 6                               | 0.00          |
| 19/07/2023 | 2046 On 03-August-23   |        |              | Bond Future | 110.97    | 110.9603                      | 110.9663  | 110.9603                        | 10,131.00     |
| 19/07/2023 | 2046 On 02-November-23 |        |              | Bond Future | 111.35    | 111.3396                      | 111.3481  | 111.3396                        | 16,067.00     |
| 19/07/2023 | 2046 On 01-February-24 |        |              | Bond Future | 113.90    | 113.8927                      | 113.9011  | 113.8927                        | 0.00          |
| 19/07/2023 | 2046 On 02-May-24      |        |              | Bond Future | 114.37    | 114.3552                      | 114.3692  | 114.3552                        | 0.00          |
| 19/07/2023 | 2046 On 01-August-24   |        |              | Bond Future | 117.00    | 116.9826                      | 116.9976  | 116.9826                        | 0.00          |
| 19/07/2023 | 2050 On 03-August-23   |        |              | Bond Future | 110.56    | 110.7458                      | 110.5606  | 110.7458                        | 9,592.00      |
| 19/07/2023 | 2050 On 02-November-23 |        |              | Bond Future | 113.02    | 113.2123                      | 113.0219  | 113.2123                        | 12,943.00     |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | 2050 On 01-February-24 |        |              | Bond Future        | 113.37    | 113.5634                      | 113.3740  | 113.5634                        | 0.00          |
| 19/07/2023 | 2050 On 02-May-24      |        |              | Bond Future        | 115.97    | 116.1640                      | 115.9708  | 116.1640                        | 0.00          |
| 19/07/2023 | 2050 On 01-August-24   |        |              | Bond Future        | 116.34    | 116.5312                      | 116.3389  | 116.5312                        | 0.00          |
| 19/07/2023 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | AL37 On 03-August-23   |        |              | Index Future       | 889.27    | 888.9430                      | 889.2700  | 888.9430                        | 0.00          |
| 19/07/2023 | AL37 On 02-November-23 |        |              | Index Future       | 908.85    | 908.5170                      | 908.8480  | 908.5170                        | 0.00          |
| 19/07/2023 | AL37 On 01-February-24 |        |              | Index Future       | 929.47    | 929.1330                      | 929.4710  | 929.1330                        | 0.00          |
| 19/07/2023 | AL37 On 02-May-24      |        |              | Index Future       | 950.55    | 950.2070                      | 950.5540  | 950.2070                        | 0.00          |
| 19/07/2023 | AL37 On 01-August-24   |        |              | Index Future       | 972.21    | 971.8500                      | 972.2060  | 971.8500                        | 0.00          |
| 19/07/2023 | AL7T On 03-August-23   |        |              | Index Future       | 1018.70   | 1018.0640                     | 1018.6950 | 1018.0640                       | 0.00          |
| 19/07/2023 | AL7T On 02-November-23 |        |              | Index Future       | 1041.12   | 1040.4810                     | 1041.1220 | 1040.4810                       | 0.00          |
| 19/07/2023 | AL7T On 01-February-24 |        |              | Index Future       | 1064.75   | 1064.0920                     | 1064.7460 | 1064.0920                       | 0.00          |
| 19/07/2023 | AL7T On 02-May-24      |        |              | Index Future       | 1088.90   | 1088.2270                     | 1088.8980 | 1088.2270                       | 0.00          |
| 19/07/2023 | AL7T On 01-August-24   |        |              | Index Future       | 1113.70   | 1113.0140                     | 1113.7020 | 1113.0140                       | 0.00          |
| 19/07/2023 | ALBI On 03-August-23   |        |              | Index Future       | 887.62    | 887.1840                      | 887.6170  | 887.1840                        | 105.00        |
| 19/07/2023 | ALBI On 02-November-23 |        |              | Index Future       | 907.16    | 906.7190                      | 907.1590  | 906.7190                        | 18.00         |
| 19/07/2023 | ALBI On 01-February-24 |        |              | Index Future       | 927.74    | 927.2940                      | 927.7430  | 927.2940                        | 0.00          |
| 19/07/2023 | ALBI On 02-May-24      |        |              | Index Future       | 948.79    | 948.3270                      | 948.7870  | 948.3270                        | 0.00          |
| 19/07/2023 | ALBI On 01-August-24   |        |              | Index Future       | 970.40    | 969.9270                      | 970.3990  | 969.9270                        | 0.00          |
| 19/07/2023 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 19/07/2023 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/07/2023 | ES33 On 03-August-23    |        |              | Bond Future        | 12.45     | 74.8989                       | 12.4479   | 74.8989                         | 350.00        |
| 19/07/2023 | ES33 On 02-November-23  |        |              | Bond Future        | 12.58     | 72.7686                       | 12.5822   | 72.7686                         | 0.00          |
| 19/07/2023 | ES33 On 01-February-24  |        |              | Bond Future        | 12.72     | 74.4374                       | 12.7160   | 74.4374                         | 0.00          |
| 19/07/2023 | ES33 On 02-May-24       |        |              | Bond Future        | 12.85     | 72.3414                       | 12.8544   | 72.3414                         | 0.00          |
| 19/07/2023 | ES33 On 01-August-24    |        |              | Bond Future        | 13.00     | 74.0023                       | 12.9977   | 74.0023                         | 0.00          |
| 19/07/2023 | ES42 On 03-August-23    |        |              | Bond Future        | 12.95     | 71.2403                       | 12.9471   | 71.2403                         | 4,000.00      |
| 19/07/2023 | ES42 On 02-November-23  |        |              | Bond Future        | 13.08     | 68.5635                       | 13.0773   | 68.5635                         | 0.00          |
| 19/07/2023 | ES42 On 01-February-24  |        |              | Bond Future        | 13.20     | 70.1361                       | 13.2009   | 70.1361                         | 0.00          |
| 19/07/2023 | ES42 On 02-May-24       |        |              | Bond Future        | 13.33     | 67.4790                       | 13.3332   | 67.4790                         | 0.00          |
| 19/07/2023 | ES42 On 01-August-24    |        |              | Bond Future        | 13.47     | 69.0271                       | 13.4673   | 69.0271                         | 0.00          |
| 19/07/2023 | GOVI On 03-August-23    |        |              | GOVI               | 874.96    | 874.5730                      | 874.9580  | 874.5730                        | 133.00        |
| 19/07/2023 | GOVI On 03-August-23    | 837.23 | Call         | GOVI               | 377280    | 37                            | 377280    | 37                              | 0.00          |
| 19/07/2023 | GOVI On 03-August-23    | 837.21 | Call         | GOVI               | 377480    | 37                            | 377480    | 37                              | 0.00          |
| 19/07/2023 | GOVI On 03-August-23    | 837.22 | Call         | GOVI               | 377380    | 37                            | 377380    | 37                              | 0.00          |
| 19/07/2023 | GOVI On 03-August-23    | 837.22 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GOVI On 03-August-23    | 837.21 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GOVI On 03-August-23    | 837.23 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | GOVI On 02-November-23 |        |              | GOVI         | 894.22    | 893.8300                      | 894.2210  | 893.8300                        | 691.00        |
| 19/07/2023 | GOVI On 02-November-23 | 885.80 | Call         | GOVI         | 84210     | 8                             | 84210     | 8                               | 0.00          |
| 19/07/2023 | GOVI On 02-November-23 | 885.81 | Call         | GOVI         | 84110     | 8                             | 84110     | 8                               | 0.00          |
| 19/07/2023 | GOVI On 02-November-23 | 885.82 | Call         | GOVI         | 84010     | 8                             | 84010     | 8                               | 0.00          |
| 19/07/2023 | GOVI On 02-November-23 | 885.81 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GOVI On 02-November-23 | 885.82 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GOVI On 02-November-23 | 885.80 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GOVI On 01-February-24 |        |              | GOVI         | 914.51    | 914.1130                      | 914.5120  | 914.1130                        | 0.00          |
| 19/07/2023 | GOVI On 01-February-24 | 879.98 | Call         | GOVI         | 345320    | 34                            | 345320    | 34                              | 0.00          |
| 19/07/2023 | GOVI On 01-February-24 | 879.99 | Call         | GOVI         | 345220    | 34                            | 345220    | 34                              | 0.00          |
| 19/07/2023 | GOVI On 01-February-24 | 880.00 | Call         | GOVI         | 345120    | 34                            | 345120    | 34                              | 0.00          |
| 19/07/2023 | GOVI On 01-February-24 | 880.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GOVI On 01-February-24 | 879.99 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GOVI On 01-February-24 | 879.98 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GOVI On 02-May-24      |        |              | GOVI         | 935.26    | 934.8470                      | 935.2550  | 934.8470                        | 0.00          |
| 19/07/2023 | GOVI On 02-May-24      | 950.97 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GOVI On 02-May-24      | 950.98 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GOVI On 02-May-24      | 950.99 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GOVI On 02-May-24      | 950.97 | Put          | GOVI         | 157150    | 16                            | 157150    | 16                              | 0.00          |
| 19/07/2023 | GOVI On 02-May-24      | 950.98 | Put          | GOVI         | 157250    | 16                            | 157250    | 16                              | 0.00          |
| 19/07/2023 | GOVI On 02-May-24      | 950.99 | Put          | GOVI         | 157350    | 16                            | 157350    | 16                              | 0.00          |
| 19/07/2023 | GOVI On 01-August-24   |        |              | GOVI         | 956.56    | 956.1400                      | 956.5590  | 956.1400                        | 0.00          |
| 19/07/2023 | GOVI On 01-August-24   | 943.37 | Call         | GOVI         | 131890    | 13                            | 131890    | 13                              | 0.00          |
| 19/07/2023 | GOVI On 01-August-24   | 943.38 | Call         | GOVI         | 131790    | 13                            | 131790    | 13                              | 0.00          |
| 19/07/2023 | GOVI On 01-August-24   | 943.39 | Call         | GOVI         | 131690    | 13                            | 131690    | 13                              | 0.00          |
| 19/07/2023 | GOVI On 01-August-24   | 943.39 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GOVI On 01-August-24   | 943.38 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GOVI On 01-August-24   | 943.37 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/07/2023 | GVIX On 01-January-29  |        |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 19/07/2023 | IGOV On 03-August-23   |        |              | Index Future | 325.87    | 325.9190                      | 325.8650  | 325.9190                        | 498.00        |
| 19/07/2023 | IGOV On 02-November-23 |        |              | Index Future | 333.12    | 333.1760                      | 333.1200  | 333.1760                        | 17.00         |
| 19/07/2023 | IGOV On 01-February-24 |        |              | Index Future | 340.76    | 340.8150                      | 340.7580  | 340.8150                        | 0.00          |
| 19/07/2023 | IGOV On 02-May-24      |        |              | Index Future | 348.56    | 348.6220                      | 348.5640  | 348.6220                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | IGOV On 01-August-24    |        |              | Index Future           | 356.58    | 356.6380                      | 356.5790  | 356.6380                        | 0.00          |
| 19/07/2023 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 19/07/2023 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 19/07/2023 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 19/07/2023 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 19/07/2023 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 19/07/2023 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 19/07/2023 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 19/07/2023 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 19/07/2023 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 19/07/2023 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 19/07/2023 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 19/07/2023 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 19/07/2023 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 19/07/2023 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 19/07/2023 | JBAF On 19-July-23      |        |              | Jibar Tradeable Future | 8.50      | 91.4900                       | 8.5000    | 91.4900                         | 0.00          |
| 19/07/2023 | JBAF On 16-August-23    |        |              | Jibar Tradeable Future | 8.58      | 91.4150                       | 8.5750    | 91.4150                         | 0.00          |
| 19/07/2023 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 8.58      | 91.4100                       | 8.5800    | 91.4100                         | 0.00          |
| 19/07/2023 | JBAF On 18-October-23   |        |              | Jibar Tradeable Future | 8.59      | 91.4000                       | 8.5900    | 91.4000                         | 0.00          |
| 19/07/2023 | JBAF On 15-November-23  |        |              | Jibar Tradeable Future | 8.59      | 91.4000                       | 8.5900    | 91.4000                         | 0.00          |
| 19/07/2023 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 8.60      | 91.4000                       | 8.6000    | 91.4000                         | 0.00          |
| 19/07/2023 | JBAF On 17-January-24   |        |              | Jibar Tradeable Future | 8.62      | 8.6200                        | 8.6200    | 8.6200                          | 0.00          |
| 19/07/2023 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.52      | 91.4850                       | 8.5150    | 91.4850                         | 0.00          |
| 19/07/2023 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.31      | 91.6900                       | 8.3100    | 91.6900                         | 0.00          |
| 19/07/2023 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 8.18      | 91.8100                       | 8.1800    | 91.8100                         | 0.00          |
| 19/07/2023 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 8.04      | 91.9400                       | 8.0350    | 91.9400                         | 0.00          |
| 19/07/2023 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 7.99      | 91.9900                       | 7.9900    | 91.9900                         | 0.00          |
| 19/07/2023 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 7.98      | 91.9950                       | 7.9800    | 91.9950                         | 0.00          |
| 19/07/2023 | R035 On 03-August-23    |        |              | Bond Future            | 11.63     | 86.5298                       | 11.6325   | 86.5298                         | 30,606.00     |
| 19/07/2023 | R035 On 03-August-23    | 11.75  | Call         | Bond Future            | 1240      | 1                             | 1240      | 1                               | 0.00          |
| 19/07/2023 | R035 On 03-August-23    | 11.99  | Call         | Bond Future            | 2176      | 2                             | 2176      | 2                               | 0.00          |
| 19/07/2023 | R035 On 03-August-23    | 11.98  | Call         | Bond Future            | 2133      | 2                             | 2133      | 2                               | 0.00          |
| 19/07/2023 | R035 On 03-August-23    | 12.00  | Call         | Bond Future            | 2220      | 2                             | 2220      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | R035 On 03-August-23   | 12.50  | Call         | Bond Future | 4595      | 5                             | 4595      | 5                               | 5,000.00      |
| 19/07/2023 | R035 On 03-August-23   | 12.00  | Put          | Bond Future | 238       | 0                             | 238       | 0                               | 0.00          |
| 19/07/2023 | R035 On 03-August-23   | 11.98  | Put          | Bond Future | 258       | 0                             | 258       | 0                               | 0.00          |
| 19/07/2023 | R035 On 03-August-23   | 11.99  | Put          | Bond Future | 248       | 0                             | 248       | 0                               | 0.00          |
| 19/07/2023 | R035 On 03-August-23   | 12.50  | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 19/07/2023 | R035 On 03-August-23   | 11.75  | Put          | Bond Future | 599       | 1                             | 599       | 1                               | 4,870.00      |
| 19/07/2023 | R035 On 02-November-23 |        |              | Bond Future | 11.74     | 83.9253                       | 11.7354   | 83.9253                         | 146,956.00    |
| 19/07/2023 | R035 On 02-November-23 | 11.43  | Call         | Bond Future | 1652      | 2                             | 1652      | 2                               | 0.00          |
| 19/07/2023 | R035 On 02-November-23 | 11.74  | Call         | Bond Future | 2462      | 2                             | 2462      | 2                               | 731.00        |
| 19/07/2023 | R035 On 02-November-23 | 10.62  | Call         | Bond Future | 406       | 0                             | 406       | 0                               | 400.00        |
| 19/07/2023 | R035 On 02-November-23 | 12.24  | Call         | Bond Future | 4092      | 4                             | 4092      | 4                               | 731.00        |
| 19/07/2023 | R035 On 02-November-23 | 12.85  | Call         | Bond Future | 6434      | 6                             | 6434      | 6                               | 0.00          |
| 19/07/2023 | R035 On 02-November-23 | 13.59  | Call         | Bond Future | 9500      | 9                             | 9500      | 9                               | 0.00          |
| 19/07/2023 | R035 On 02-November-23 | 11.12  | Call         | Bond Future | 1028      | 1                             | 1028      | 1                               | 400.00        |
| 19/07/2023 | R035 On 02-November-23 | 11.41  | Call         | Bond Future | 1606      | 2                             | 1606      | 2                               | 0.00          |
| 19/07/2023 | R035 On 02-November-23 | 11.42  | Call         | Bond Future | 1629      | 2                             | 1629      | 2                               | 0.00          |
| 19/07/2023 | R035 On 02-November-23 | 11.42  | Put          | Bond Future | 3354      | 3                             | 3354      | 3                               | 0.00          |
| 19/07/2023 | R035 On 02-November-23 | 11.41  | Put          | Bond Future | 3387      | 3                             | 3387      | 3                               | 0.00          |
| 19/07/2023 | R035 On 02-November-23 | 13.59  | Put          | Bond Future | 306       | 0                             | 306       | 0                               | 731.00        |
| 19/07/2023 | R035 On 02-November-23 | 12.85  | Put          | Bond Future | 724       | 1                             | 724       | 1                               | 400.00        |
| 19/07/2023 | R035 On 02-November-23 | 12.24  | Put          | Bond Future | 1435      | 1                             | 1435      | 1                               | 0.00          |
| 19/07/2023 | R035 On 02-November-23 | 11.12  | Put          | Bond Future | 4441      | 4                             | 4441      | 4                               | 0.00          |
| 19/07/2023 | R035 On 02-November-23 | 10.62  | Put          | Bond Future | 6740      | 7                             | 6740      | 7                               | 0.00          |
| 19/07/2023 | R035 On 02-November-23 | 11.74  | Put          | Bond Future | 2438      | 2                             | 2438      | 2                               | 0.00          |
| 19/07/2023 | R035 On 02-November-23 | 11.43  | Put          | Bond Future | 3322      | 3                             | 3322      | 3                               | 0.00          |
| 19/07/2023 | R035 On 01-February-24 |        |              | Bond Future | 11.84     | 85.8301                       | 11.8363   | 85.8301                         | 0.00          |
| 19/07/2023 | R035 On 01-February-24 | 12.20  | Call         | Bond Future | 4351      | 4                             | 4351      | 4                               | 0.00          |
| 19/07/2023 | R035 On 01-February-24 | 13.46  | Call         | Bond Future | 8917      | 9                             | 8917      | 9                               | 0.00          |
| 19/07/2023 | R035 On 01-February-24 | 11.12  | Call         | Bond Future | 1563      | 2                             | 1563      | 2                               | 400.00        |
| 19/07/2023 | R035 On 01-February-24 | 12.18  | Call         | Bond Future | 4286      | 4                             | 4286      | 4                               | 0.00          |
| 19/07/2023 | R035 On 01-February-24 | 12.19  | Call         | Bond Future | 4318      | 4                             | 4318      | 4                               | 0.00          |
| 19/07/2023 | R035 On 01-February-24 | 10.62  | Call         | Bond Future | 862       | 1                             | 862       | 1                               | 400.00        |
| 19/07/2023 | R035 On 01-February-24 | 10.62  | Put          | Bond Future | 7670      | 8                             | 7670      | 8                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | R035 On 01-February-24 | 12.19  | Put          | Bond Future | 2476      | 3                             | 2476      | 3                               | 0.00          |
| 19/07/2023 | R035 On 01-February-24 | 11.12  | Put          | Bond Future | 5481      | 6                             | 5481      | 6                               | 0.00          |
| 19/07/2023 | R035 On 01-February-24 | 12.18  | Put          | Bond Future | 2495      | 3                             | 2495      | 3                               | 0.00          |
| 19/07/2023 | R035 On 01-February-24 | 13.46  | Put          | Bond Future | 921       | 1                             | 921       | 1                               | 400.00        |
| 19/07/2023 | R035 On 01-February-24 | 12.20  | Put          | Bond Future | 2457      | 2                             | 2457      | 2                               | 0.00          |
| 19/07/2023 | R035 On 02-May-24      |        |              | Bond Future | 11.93     | 83.2617                       | 11.9340   | 83.2617                         | 0.00          |
| 19/07/2023 | R035 On 02-May-24      | 11.21  | Call         | Bond Future | 2167      | 2                             | 2167      | 2                               | 0.00          |
| 19/07/2023 | R035 On 02-May-24      | 11.20  | Call         | Bond Future | 2147      | 2                             | 2147      | 2                               | 0.00          |
| 19/07/2023 | R035 On 02-May-24      | 11.19  | Call         | Bond Future | 2127      | 2                             | 2127      | 2                               | 0.00          |
| 19/07/2023 | R035 On 02-May-24      | 11.19  | Put          | Bond Future | 6129      | 6                             | 6129      | 6                               | 0.00          |
| 19/07/2023 | R035 On 02-May-24      | 11.20  | Put          | Bond Future | 6093      | 6                             | 6093      | 6                               | 0.00          |
| 19/07/2023 | R035 On 02-May-24      | 11.21  | Put          | Bond Future | 6057      | 6                             | 6057      | 6                               | 0.00          |
| 19/07/2023 | R035 On 01-August-24   |        |              | Bond Future | 12.03     | 85.1557                       | 12.0341   | 85.1557                         | 0.00          |
| 19/07/2023 | R035 On 01-August-24   | 11.79  | Call         | Bond Future | 3600      | 4                             | 3600      | 4                               | 0.00          |
| 19/07/2023 | R035 On 01-August-24   | 11.80  | Call         | Bond Future | 3625      | 4                             | 3625      | 4                               | 0.00          |
| 19/07/2023 | R035 On 01-August-24   | 11.81  | Call         | Bond Future | 3650      | 4                             | 3650      | 4                               | 0.00          |
| 19/07/2023 | R035 On 01-August-24   | 11.79  | Put          | Bond Future | 4860      | 5                             | 4860      | 5                               | 0.00          |
| 19/07/2023 | R035 On 01-August-24   | 11.80  | Put          | Bond Future | 4833      | 5                             | 4833      | 5                               | 0.00          |
| 19/07/2023 | R035 On 01-August-24   | 11.81  | Put          | Bond Future | 4806      | 5                             | 4806      | 5                               | 0.00          |
| 19/07/2023 | R053 On 03-August-23   |        |              | Bond Future | 12.29     | 98.7877                       | 12.2883   | 98.7877                         | 0.00          |
| 19/07/2023 | R053 On 03-August-23   | 12.70  | Call         | Bond Future | 3342      | 3                             | 3342      | 3                               | 0.00          |
| 19/07/2023 | R053 On 03-August-23   | 12.71  | Call         | Bond Future | 3401      | 3                             | 3401      | 3                               | 0.00          |
| 19/07/2023 | R053 On 03-August-23   | 12.72  | Call         | Bond Future | 3460      | 3                             | 3460      | 3                               | 0.00          |
| 19/07/2023 | R053 On 03-August-23   | 12.72  | Put          | Bond Future | 313       | 0                             | 313       | 0                               | 0.00          |
| 19/07/2023 | R053 On 03-August-23   | 12.71  | Put          | Bond Future | 325       | 0                             | 325       | 0                               | 0.00          |
| 19/07/2023 | R053 On 03-August-23   | 12.70  | Put          | Bond Future | 337       | 0                             | 337       | 0                               | 0.00          |
| 19/07/2023 | R053 On 02-November-23 |        |              | Bond Future | 12.39     | 95.0977                       | 12.3928   | 95.0977                         | 5,189.00      |
| 19/07/2023 | R053 On 02-November-23 | 12.83  | Call         | Bond Future | 5409      | 5                             | 5409      | 5                               | 0.00          |
| 19/07/2023 | R053 On 02-November-23 | 12.81  | Call         | Bond Future | 5316      | 5                             | 5316      | 5                               | 0.00          |
| 19/07/2023 | R053 On 02-November-23 | 12.82  | Call         | Bond Future | 5362      | 5                             | 5362      | 5                               | 0.00          |
| 19/07/2023 | R053 On 02-November-23 | 12.82  | Put          | Bond Future | 2296      | 2                             | 2296      | 2                               | 0.00          |
| 19/07/2023 | R053 On 02-November-23 | 12.81  | Put          | Bond Future | 2320      | 2                             | 2320      | 2                               | 0.00          |
| 19/07/2023 | R053 On 02-November-23 | 12.83  | Put          | Bond Future | 2273      | 2                             | 2273      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | R053 On 01-February-24 |        |              | Bond Future | 12.49     | 97.2564                       | 12.4919   | 97.2564                         | 0.00          |
| 19/07/2023 | R053 On 01-February-24 | 12.94  | Call         | Bond Future | 6659      | 7                             | 6659      | 7                               | 0.00          |
| 19/07/2023 | R053 On 01-February-24 | 12.92  | Call         | Bond Future | 6571      | 7                             | 6571      | 7                               | 0.00          |
| 19/07/2023 | R053 On 01-February-24 | 12.93  | Call         | Bond Future | 6615      | 7                             | 6615      | 7                               | 0.00          |
| 19/07/2023 | R053 On 01-February-24 | 12.94  | Put          | Bond Future | 3495      | 4                             | 3495      | 4                               | 0.00          |
| 19/07/2023 | R053 On 01-February-24 | 12.92  | Put          | Bond Future | 3544      | 4                             | 3544      | 4                               | 0.00          |
| 19/07/2023 | R053 On 01-February-24 | 12.93  | Put          | Bond Future | 3520      | 4                             | 3520      | 4                               | 0.00          |
| 19/07/2023 | R053 On 02-May-24      |        |              | Bond Future | 12.60     | 93.5947                       | 12.5960   | 93.5947                         | 0.00          |
| 19/07/2023 | R053 On 02-May-24      | 13.02  | Call         | Bond Future | 7474      | 7                             | 7474      | 7                               | 0.00          |
| 19/07/2023 | R053 On 02-May-24      | 13.03  | Call         | Bond Future | 7516      | 7                             | 7516      | 7                               | 0.00          |
| 19/07/2023 | R053 On 02-May-24      | 13.04  | Call         | Bond Future | 7558      | 8                             | 7558      | 8                               | 0.00          |
| 19/07/2023 | R053 On 02-May-24      | 13.02  | Put          | Bond Future | 4522      | 5                             | 4522      | 5                               | 0.00          |
| 19/07/2023 | R053 On 02-May-24      | 13.03  | Put          | Bond Future | 4496      | 5                             | 4496      | 5                               | 0.00          |
| 19/07/2023 | R053 On 02-May-24      | 13.04  | Put          | Bond Future | 4471      | 5                             | 4471      | 5                               | 0.00          |
| 19/07/2023 | R053 On 01-August-24   |        |              | Bond Future | 12.70     | 95.7227                       | 12.7025   | 95.7227                         | 0.00          |
| 19/07/2023 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 8040      | 8                             | 8040      | 8                               | 0.00          |
| 19/07/2023 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 7999      | 8                             | 7999      | 8                               | 0.00          |
| 19/07/2023 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 7958      | 8                             | 7958      | 8                               | 0.00          |
| 19/07/2023 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 5029      | 5                             | 5029      | 5                               | 0.00          |
| 19/07/2023 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 5003      | 5                             | 5003      | 5                               | 0.00          |
| 19/07/2023 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 4977      | 5                             | 4977      | 5                               | 0.00          |
| 19/07/2023 | R186 On 03-August-23   |        |              | Bond Future | 8.98      | 105.6766                      | 8.9839    | 105.6766                        | 28,094.00     |
| 19/07/2023 | R186 On 03-August-23   | 9.73   | Call         | Bond Future | 2170      | 2                             | 2170      | 2                               | 0.00          |
| 19/07/2023 | R186 On 03-August-23   | 9.75   | Call         | Bond Future | 2226      | 2                             | 2226      | 2                               | 0.00          |
| 19/07/2023 | R186 On 03-August-23   | 9.74   | Call         | Bond Future | 2198      | 2                             | 2198      | 2                               | 0.00          |
| 19/07/2023 | R186 On 03-August-23   | 9.74   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 19/07/2023 | R186 On 03-August-23   | 9.73   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 19/07/2023 | R186 On 03-August-23   | 9.75   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 19/07/2023 | R186 On 02-November-23 |        |              | Bond Future | 8.99      | 108.0042                      | 8.9868    | 108.0042                        | 135,068.00    |
| 19/07/2023 | R186 On 02-November-23 | 10.42  | Call         | Bond Future | 3950      | 4                             | 3950      | 4                               | 0.00          |
| 19/07/2023 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 1655      | 2                             | 1655      | 2                               | 0.00          |
| 19/07/2023 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 1674      | 2                             | 1674      | 2                               | 0.00          |
| 19/07/2023 | R186 On 02-November-23 | 9.15   | Call         | Bond Future | 1258      | 1                             | 1258      | 1                               | 1,715.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 1692      | 2                             | 1692      | 2                               | 0.00          |
| 19/07/2023 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 568       | 1                             | 568       | 1                               | 0.00          |
| 19/07/2023 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 577       | 1                             | 577       | 1                               | 0.00          |
| 19/07/2023 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 585       | 1                             | 585       | 1                               | 0.00          |
| 19/07/2023 | R186 On 02-November-23 | 10.42  | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 1,715.00      |
| 19/07/2023 | R186 On 02-November-23 | 9.15   | Put          | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 19/07/2023 | R186 On 01-February-24 |        |              | Bond Future | 8.96      | 105.1441                      | 8.9623    | 105.1441                        | 0.00          |
| 19/07/2023 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 2172      | 2                             | 2172      | 2                               | 0.00          |
| 19/07/2023 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 2154      | 2                             | 2154      | 2                               | 0.00          |
| 19/07/2023 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 2136      | 2                             | 2136      | 2                               | 0.00          |
| 19/07/2023 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 764       | 1                             | 764       | 1                               | 0.00          |
| 19/07/2023 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 779       | 1                             | 779       | 1                               | 0.00          |
| 19/07/2023 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 772       | 1                             | 772       | 1                               | 0.00          |
| 19/07/2023 | R186 On 02-May-24      |        |              | Bond Future | 8.93      | 107.5275                      | 8.9338    | 107.5275                        | 0.00          |
| 19/07/2023 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 502       | 1                             | 502       | 1                               | 0.00          |
| 19/07/2023 | R186 On 02-May-24      | 9.73   | Call         | Bond Future | 2645      | 3                             | 2645      | 3                               | 2,030.00      |
| 19/07/2023 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 496       | 0                             | 496       | 0                               | 0.00          |
| 19/07/2023 | R186 On 02-May-24      | 10.40  | Call         | Bond Future | 3870      | 4                             | 3870      | 4                               | 0.00          |
| 19/07/2023 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 508       | 1                             | 508       | 1                               | 0.00          |
| 19/07/2023 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 2705      | 3                             | 2705      | 3                               | 0.00          |
| 19/07/2023 | R186 On 02-May-24      | 9.73   | Put          | Bond Future | 797       | 1                             | 797       | 1                               | 0.00          |
| 19/07/2023 | R186 On 02-May-24      | 10.40  | Put          | Bond Future | 499       | 1                             | 499       | 1                               | 2,030.00      |
| 19/07/2023 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 2742      | 3                             | 2742      | 3                               | 0.00          |
| 19/07/2023 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 2724      | 3                             | 2724      | 3                               | 0.00          |
| 19/07/2023 | R186 On 01-August-24   |        |              | Bond Future | 8.90      | 104.6630                      | 8.8957    | 104.6630                        | 0.00          |
| 19/07/2023 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 1228      | 1                             | 1228      | 1                               | 0.00          |
| 19/07/2023 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 1206      | 1                             | 1206      | 1                               | 0.00          |
| 19/07/2023 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 1217      | 1                             | 1217      | 1                               | 0.00          |
| 19/07/2023 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 1649      | 2                             | 1649      | 2                               | 0.00          |
| 19/07/2023 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 1670      | 2                             | 1670      | 2                               | 0.00          |
| 19/07/2023 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 1660      | 2                             | 1660      | 2                               | 0.00          |
| 19/07/2023 | R197 On 03-August-23   |        |              | Bond Future | 334.73    | 334.7304                      | 334.7269  | 334.7304                        | 44.00         |
| 19/07/2023 | R197 On 02-November-23 |        |              | Bond Future | 342.18    | 342.1857                      | 342.1791  | 342.1857                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | R202 On 03-August-23   |        |              | Bond Future | 249.51    | 249.5011                      | 249.5118  | 249.5011                        | 5,323.00      |
| 19/07/2023 | R202 On 02-November-23 |        |              | Bond Future | 255.07    | 255.0582                      | 255.0669  | 255.0582                        | 4,746.00      |
| 19/07/2023 | R202 On 01-February-24 |        |              | Bond Future | 255.96    | 255.9435                      | 255.9629  | 255.9435                        | 0.00          |
| 19/07/2023 | R202 On 02-May-24      |        |              | Bond Future | 261.83    | 261.8046                      | 261.8258  | 261.8046                        | 0.00          |
| 19/07/2023 | R202 On 01-August-24   |        |              | Bond Future | 262.76    | 262.7295                      | 262.7633  | 262.7295                        | 0.00          |
| 19/07/2023 | R209 On 03-August-23   |        |              | Bond Future | 11.69     | 66.6843                       | 11.6911   | 66.6843                         | 8,818.00      |
| 19/07/2023 | R209 On 03-August-23   | 11.95  | Call         | Bond Future | 1548      | 2                             | 1548      | 2                               | 0.00          |
| 19/07/2023 | R209 On 03-August-23   | 11.25  | Call         | Bond Future | 111       | 0                             | 111       | 0                               | 7,000.00      |
| 19/07/2023 | R209 On 03-August-23   | 10.75  | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 7,000.00      |
| 19/07/2023 | R209 On 03-August-23   | 10.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,730.00      |
| 19/07/2023 | R209 On 03-August-23   | 10.70  | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 1,730.00      |
| 19/07/2023 | R209 On 03-August-23   | 12.00  | Call         | Bond Future | 1726      | 2                             | 1726      | 2                               | 0.00          |
| 19/07/2023 | R209 On 03-August-23   | 11.93  | Call         | Bond Future | 1479      | 1                             | 1479      | 1                               | 0.00          |
| 19/07/2023 | R209 On 03-August-23   | 11.94  | Call         | Bond Future | 1513      | 2                             | 1513      | 2                               | 0.00          |
| 19/07/2023 | R209 On 03-August-23   | 12.00  | Put          | Bond Future | 265       | 0                             | 265       | 0                               | 1,750.00      |
| 19/07/2023 | R209 On 03-August-23   | 11.25  | Put          | Bond Future | 2282      | 2                             | 2282      | 2                               | 0.00          |
| 19/07/2023 | R209 On 03-August-23   | 11.95  | Put          | Bond Future | 320       | 0                             | 320       | 0                               | 0.00          |
| 19/07/2023 | R209 On 03-August-23   | 10.00  | Put          | Bond Future | 8899      | 9                             | 8899      | 9                               | 0.00          |
| 19/07/2023 | R209 On 03-August-23   | 10.75  | Put          | Bond Future | 4758      | 5                             | 4758      | 5                               | 0.00          |
| 19/07/2023 | R209 On 03-August-23   | 11.93  | Put          | Bond Future | 344       | 0                             | 344       | 0                               | 0.00          |
| 19/07/2023 | R209 On 03-August-23   | 11.94  | Put          | Bond Future | 332       | 0                             | 332       | 0                               | 0.00          |
| 19/07/2023 | R209 On 03-August-23   | 10.70  | Put          | Bond Future | 5023      | 5                             | 5023      | 5                               | 0.00          |
| 19/07/2023 | R209 On 02-November-23 |        |              | Bond Future | 11.78     | 64.9994                       | 11.7822   | 64.9994                         | 28,256.00     |
| 19/07/2023 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 1209      | 1                             | 1209      | 1                               | 0.00          |
| 19/07/2023 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 1191      | 1                             | 1191      | 1                               | 0.00          |
| 19/07/2023 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 1173      | 1                             | 1173      | 1                               | 0.00          |
| 19/07/2023 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 3369      | 3                             | 3369      | 3                               | 0.00          |
| 19/07/2023 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 3337      | 3                             | 3337      | 3                               | 0.00          |
| 19/07/2023 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 3306      | 3                             | 3306      | 3                               | 0.00          |
| 19/07/2023 | R209 On 01-February-24 |        |              | Bond Future | 11.87     | 66.4748                       | 11.8677   | 66.4748                         | 0.00          |
| 19/07/2023 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 3548      | 4                             | 3548      | 4                               | 0.00          |
| 19/07/2023 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 3520      | 4                             | 3520      | 4                               | 0.00          |
| 19/07/2023 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 3575      | 4                             | 3575      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 2317      | 2                             | 2317      | 2                               | 0.00          |
| 19/07/2023 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 2335      | 2                             | 2335      | 2                               | 0.00          |
| 19/07/2023 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 2353      | 2                             | 2353      | 2                               | 0.00          |
| 19/07/2023 | R209 On 02-May-24      |        |              | Bond Future | 11.96     | 64.8279                       | 11.9578   | 64.8279                         | 0.00          |
| 19/07/2023 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 1848      | 2                             | 1848      | 2                               | 0.00          |
| 19/07/2023 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 1831      | 2                             | 1831      | 2                               | 0.00          |
| 19/07/2023 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 1814      | 2                             | 1814      | 2                               | 0.00          |
| 19/07/2023 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 5601      | 6                             | 5601      | 6                               | 0.00          |
| 19/07/2023 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 5568      | 6                             | 5568      | 6                               | 0.00          |
| 19/07/2023 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 5535      | 6                             | 5535      | 6                               | 0.00          |
| 19/07/2023 | R209 On 01-August-24   |        |              | Bond Future | 12.05     | 66.3024                       | 12.0506   | 66.3024                         | 0.00          |
| 19/07/2023 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 3240      | 3                             | 3240      | 3                               | 0.00          |
| 19/07/2023 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 3218      | 3                             | 3218      | 3                               | 0.00          |
| 19/07/2023 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 3263      | 3                             | 3263      | 3                               | 0.00          |
| 19/07/2023 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 4419      | 4                             | 4419      | 4                               | 0.00          |
| 19/07/2023 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 4443      | 4                             | 4443      | 4                               | 0.00          |
| 19/07/2023 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 4468      | 4                             | 4468      | 4                               | 0.00          |
| 19/07/2023 | R210 On 03-August-23   |        |              | Bond Future | 224.85    | 225.1435                      | 224.8542  | 225.1435                        | 360.00        |
| 19/07/2023 | R210 On 02-November-23 |        |              | Bond Future | 226.69    | 226.9865                      | 226.6938  | 226.9865                        | 70.00         |
| 19/07/2023 | R210 On 01-February-24 |        |              | Bond Future | 231.89    | 232.1917                      | 231.8916  | 232.1917                        | 0.00          |
| 19/07/2023 | R210 On 02-May-24      |        |              | Bond Future | 233.96    | 234.2563                      | 233.9579  | 234.2563                        | 0.00          |
| 19/07/2023 | R210 On 01-August-24   |        |              | Bond Future | 239.34    | 239.6395                      | 239.3357  | 239.6395                        | 0.00          |
| 19/07/2023 | R213 On 03-August-23   |        |              | Bond Future | 10.71     | 84.0945                       | 10.7093   | 84.0945                         | 4,288.00      |
| 19/07/2023 | R213 On 03-August-23   | 11.61  | Call         | Bond Future | 3919      | 4                             | 3919      | 4                               | 0.00          |
| 19/07/2023 | R213 On 03-August-23   | 11.62  | Call         | Bond Future | 3960      | 4                             | 3960      | 4                               | 0.00          |
| 19/07/2023 | R213 On 03-August-23   | 11.63  | Call         | Bond Future | 4001      | 4                             | 4001      | 4                               | 0.00          |
| 19/07/2023 | R213 On 03-August-23   | 11.62  | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 19/07/2023 | R213 On 03-August-23   | 11.63  | Put          | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 19/07/2023 | R213 On 03-August-23   | 11.61  | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 19/07/2023 | R213 On 02-November-23 |        |              | Bond Future | 10.79     | 82.3893                       | 10.7922   | 82.3893                         | 27,649.00     |
| 19/07/2023 | R213 On 02-November-23 | 11.44  | Call         | Bond Future | 3645      | 4                             | 3645      | 4                               | 731.00        |
| 19/07/2023 | R213 On 02-November-23 | 12.70  | Call         | Bond Future | 7975      | 8                             | 7975      | 8                               | 0.00          |
| 19/07/2023 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 2683      | 3                             | 2683      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 2710      | 3                             | 2710      | 3                               | 0.00          |
| 19/07/2023 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 2738      | 3                             | 2738      | 3                               | 0.00          |
| 19/07/2023 | R213 On 02-November-23 | 10.94  | Call         | Bond Future | 2239      | 2                             | 2239      | 2                               | 731.00        |
| 19/07/2023 | R213 On 02-November-23 | 10.94  | Put          | Bond Future | 1599      | 2                             | 1599      | 2                               | 0.00          |
| 19/07/2023 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 1283      | 1                             | 1283      | 1                               | 0.00          |
| 19/07/2023 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 1298      | 1                             | 1298      | 1                               | 0.00          |
| 19/07/2023 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 1313      | 1                             | 1313      | 1                               | 0.00          |
| 19/07/2023 | R213 On 02-November-23 | 12.70  | Put          | Bond Future | 177       | 0                             | 177       | 0                               | 731.00        |
| 19/07/2023 | R213 On 02-November-23 | 11.44  | Put          | Bond Future | 884       | 1                             | 884       | 1                               | 0.00          |
| 19/07/2023 | R213 On 01-February-24 |        |              | Bond Future | 10.87     | 84.2592                       | 10.8712   | 84.2592                         | 0.00          |
| 19/07/2023 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 4794      | 5                             | 4794      | 5                               | 0.00          |
| 19/07/2023 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 4735      | 5                             | 4735      | 5                               | 0.00          |
| 19/07/2023 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 4764      | 5                             | 4764      | 5                               | 0.00          |
| 19/07/2023 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 1297      | 1                             | 1297      | 1                               | 0.00          |
| 19/07/2023 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 1308      | 1                             | 1308      | 1                               | 0.00          |
| 19/07/2023 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 1287      | 1                             | 1287      | 1                               | 0.00          |
| 19/07/2023 | R213 On 02-May-24      |        |              | Bond Future | 10.95     | 82.6090                       | 10.9470   | 82.6090                         | 0.00          |
| 19/07/2023 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 1682      | 2                             | 1682      | 2                               | 0.00          |
| 19/07/2023 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 1697      | 2                             | 1697      | 2                               | 0.00          |
| 19/07/2023 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 1713      | 2                             | 1713      | 2                               | 0.00          |
| 19/07/2023 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 4451      | 4                             | 4451      | 4                               | 0.00          |
| 19/07/2023 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 4478      | 5                             | 4478      | 5                               | 0.00          |
| 19/07/2023 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 4506      | 5                             | 4506      | 5                               | 0.00          |
| 19/07/2023 | R213 On 01-August-24   |        |              | Bond Future | 11.02     | 84.4886                       | 11.0247   | 84.4886                         | 0.00          |
| 19/07/2023 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 2806      | 3                             | 2806      | 3                               | 0.00          |
| 19/07/2023 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 2765      | 3                             | 2765      | 3                               | 0.00          |
| 19/07/2023 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 2785      | 3                             | 2785      | 3                               | 0.00          |
| 19/07/2023 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 3413      | 3                             | 3413      | 3                               | 0.00          |
| 19/07/2023 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 3433      | 3                             | 3433      | 3                               | 0.00          |
| 19/07/2023 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 3393      | 3                             | 3393      | 3                               | 0.00          |
| 19/07/2023 | R214 On 03-August-23   |        |              | Bond Future | 12.09     | 62.3832                       | 12.0916   | 62.3832                         | 16,006.00     |
| 19/07/2023 | R214 On 03-August-23   | 12.16  | Call         | Bond Future | 985       | 1                             | 985       | 1                               | 0.00          |
| 19/07/2023 | R214 On 03-August-23   | 12.14  | Call         | Bond Future | 930       | 1                             | 930       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | R214 On 03-August-23   | 12.15  | Call         | Bond Future | 958       | 1                             | 958       | 1                               | 0.00          |
| 19/07/2023 | R214 On 03-August-23   | 12.15  | Put          | Bond Future | 675       | 1                             | 675       | 1                               | 0.00          |
| 19/07/2023 | R214 On 03-August-23   | 12.14  | Put          | Bond Future | 696       | 1                             | 696       | 1                               | 0.00          |
| 19/07/2023 | R214 On 03-August-23   | 12.16  | Put          | Bond Future | 655       | 1                             | 655       | 1                               | 0.00          |
| 19/07/2023 | R214 On 02-November-23 |        |              | Bond Future | 12.19     | 60.4539                       | 12.1888   | 60.4539                         | 12,853.00     |
| 19/07/2023 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 753       | 1                             | 753       | 1                               | 0.00          |
| 19/07/2023 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 780       | 1                             | 780       | 1                               | 0.00          |
| 19/07/2023 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 766       | 1                             | 766       | 1                               | 0.00          |
| 19/07/2023 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 4427      | 5                             | 4427      | 5                               | 0.00          |
| 19/07/2023 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 4466      | 5                             | 4466      | 5                               | 0.00          |
| 19/07/2023 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 4388      | 4                             | 4388      | 4                               | 0.00          |
| 19/07/2023 | R214 On 01-February-24 |        |              | Bond Future | 12.28     | 61.8260                       | 12.2840   | 61.8260                         | 0.00          |
| 19/07/2023 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 2636      | 3                             | 2636      | 3                               | 0.00          |
| 19/07/2023 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 2660      | 3                             | 2660      | 3                               | 0.00          |
| 19/07/2023 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 2684      | 3                             | 2684      | 3                               | 0.00          |
| 19/07/2023 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 3276      | 3                             | 3276      | 3                               | 0.00          |
| 19/07/2023 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 3300      | 3                             | 3300      | 3                               | 0.00          |
| 19/07/2023 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 3325      | 3                             | 3325      | 3                               | 0.00          |
| 19/07/2023 | R214 On 02-May-24      |        |              | Bond Future | 12.38     | 59.9214                       | 12.3757   | 59.9214                         | 0.00          |
| 19/07/2023 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 1693      | 2                             | 1693      | 2                               | 0.00          |
| 19/07/2023 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 1664      | 2                             | 1664      | 2                               | 0.00          |
| 19/07/2023 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 1679      | 2                             | 1679      | 2                               | 0.00          |
| 19/07/2023 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 6167      | 6                             | 6167      | 6                               | 0.00          |
| 19/07/2023 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 6204      | 6                             | 6204      | 6                               | 0.00          |
| 19/07/2023 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 6129      | 6                             | 6129      | 6                               | 0.00          |
| 19/07/2023 | R214 On 01-August-24   |        |              | Bond Future | 12.47     | 61.2845                       | 12.4689   | 61.2845                         | 0.00          |
| 19/07/2023 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 3206      | 3                             | 3206      | 3                               | 0.00          |
| 19/07/2023 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 3228      | 3                             | 3228      | 3                               | 0.00          |
| 19/07/2023 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 3250      | 3                             | 3250      | 3                               | 0.00          |
| 19/07/2023 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 4610      | 5                             | 4610      | 5                               | 0.00          |
| 19/07/2023 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 4635      | 5                             | 4635      | 5                               | 0.00          |
| 19/07/2023 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 4661      | 5                             | 4661      | 5                               | 0.00          |
| 19/07/2023 | R248 On 03-August-23   |        |              | Bond Future | 12.26     | 76.6874                       | 12.2577   | 76.6874                         | 56,393.00     |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | R248 On 03-August-23   | 12.09  | Call         | Bond Future | 558       | 1                             | 558       | 1                               | 0.00          |
| 19/07/2023 | R248 On 03-August-23   | 12.10  | Call         | Bond Future | 579       | 1                             | 579       | 1                               | 0.00          |
| 19/07/2023 | R248 On 03-August-23   | 12.30  | Call         | Bond Future | 1122      | 1                             | 1122      | 1                               | 1,053.00      |
| 19/07/2023 | R248 On 03-August-23   | 13.20  | Call         | Bond Future | 5205      | 5                             | 5205      | 5                               | 0.00          |
| 19/07/2023 | R248 On 03-August-23   | 11.80  | Call         | Bond Future | 145       | 0                             | 145       | 0                               | 1,053.00      |
| 19/07/2023 | R248 On 03-August-23   | 12.11  | Call         | Bond Future | 601       | 1                             | 601       | 1                               | 0.00          |
| 19/07/2023 | R248 On 03-August-23   | 12.11  | Put          | Bond Future | 1477      | 2                             | 1477      | 2                               | 0.00          |
| 19/07/2023 | R248 On 03-August-23   | 11.80  | Put          | Bond Future | 2921      | 3                             | 2921      | 3                               | 0.00          |
| 19/07/2023 | R248 On 03-August-23   | 13.20  | Put          | Bond Future | 27        | 0                             | 27        | 0                               | 1,053.00      |
| 19/07/2023 | R248 On 03-August-23   | 12.30  | Put          | Bond Future | 874       | 1                             | 874       | 1                               | 0.00          |
| 19/07/2023 | R248 On 03-August-23   | 12.10  | Put          | Bond Future | 1515      | 2                             | 1515      | 2                               | 0.00          |
| 19/07/2023 | R248 On 03-August-23   | 12.09  | Put          | Bond Future | 1553      | 2                             | 1553      | 2                               | 0.00          |
| 19/07/2023 | R248 On 02-November-23 |        |              | Bond Future | 12.36     | 73.9296                       | 12.3613   | 73.9296                         | 217,008.00    |
| 19/07/2023 | R248 On 02-November-23 | 11.80  | Call         | Bond Future | 1272      | 1                             | 1272      | 1                               | 207.00        |
| 19/07/2023 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 745       | 1                             | 745       | 1                               | 0.00          |
| 19/07/2023 | R248 On 02-November-23 | 12.50  | Call         | Bond Future | 3146      | 3                             | 3146      | 3                               | 207.00        |
| 19/07/2023 | R248 On 02-November-23 | 13.60  | Call         | Bond Future | 7330      | 7                             | 7330      | 7                               | 0.00          |
| 19/07/2023 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 720       | 1                             | 720       | 1                               | 0.00          |
| 19/07/2023 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 733       | 1                             | 733       | 1                               | 0.00          |
| 19/07/2023 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 6110      | 6                             | 6110      | 6                               | 0.00          |
| 19/07/2023 | R248 On 02-November-23 | 13.60  | Put          | Bond Future | 753       | 1                             | 753       | 1                               | 207.00        |
| 19/07/2023 | R248 On 02-November-23 | 11.80  | Put          | Bond Future | 4650      | 5                             | 4650      | 5                               | 0.00          |
| 19/07/2023 | R248 On 02-November-23 | 12.50  | Put          | Bond Future | 2352      | 2                             | 2352      | 2                               | 0.00          |
| 19/07/2023 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 6216      | 6                             | 6216      | 6                               | 0.00          |
| 19/07/2023 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 6163      | 6                             | 6163      | 6                               | 0.00          |
| 19/07/2023 | R248 On 01-February-24 |        |              | Bond Future | 12.46     | 75.6076                       | 12.4634   | 75.6076                         | 0.00          |
| 19/07/2023 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 2812      | 3                             | 2812      | 3                               | 0.00          |
| 19/07/2023 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 2758      | 3                             | 2758      | 3                               | 0.00          |
| 19/07/2023 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 2785      | 3                             | 2785      | 3                               | 0.00          |
| 19/07/2023 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 4610      | 5                             | 4610      | 5                               | 0.00          |
| 19/07/2023 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 4642      | 5                             | 4642      | 5                               | 0.00          |
| 19/07/2023 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 4577      | 5                             | 4577      | 5                               | 0.00          |
| 19/07/2023 | R248 On 02-May-24      |        |              | Bond Future | 12.56     | 72.8709                       | 12.5618   | 72.8709                         | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2023 | R248 On 02-May-24    | 11.48  | Call         | Bond Future | 1817      | 2                             | 1817      | 2                               | 0.00          |
| 19/07/2023 | R248 On 02-May-24    | 11.46  | Call         | Bond Future | 1785      | 2                             | 1785      | 2                               | 0.00          |
| 19/07/2023 | R248 On 02-May-24    | 11.47  | Call         | Bond Future | 1801      | 2                             | 1801      | 2                               | 0.00          |
| 19/07/2023 | R248 On 02-May-24    | 11.48  | Put          | Bond Future | 8382      | 8                             | 8382      | 8                               | 0.00          |
| 19/07/2023 | R248 On 02-May-24    | 11.46  | Put          | Bond Future | 8481      | 9                             | 8481      | 9                               | 0.00          |
| 19/07/2023 | R248 On 02-May-24    | 11.47  | Put          | Bond Future | 8432      | 8                             | 8432      | 8                               | 0.00          |
| 19/07/2023 | R248 On 01-August-24 |        |              | Bond Future | 12.66     | 74.5283                       | 12.6621   | 74.5283                         | 13,000.00     |
| 19/07/2023 | R248 On 01-August-24 | 12.32  | Call         | Bond Future | 3884      | 4                             | 3884      | 4                               | 0.00          |
| 19/07/2023 | R248 On 01-August-24 | 12.30  | Call         | Bond Future | 3831      | 4                             | 3831      | 4                               | 0.00          |
| 19/07/2023 | R248 On 01-August-24 | 12.31  | Call         | Bond Future | 3857      | 4                             | 3857      | 4                               | 0.00          |
| 19/07/2023 | R248 On 01-August-24 | 12.31  | Put          | Bond Future | 5855      | 6                             | 5855      | 6                               | 0.00          |
| 19/07/2023 | R248 On 01-August-24 | 12.30  | Put          | Bond Future | 5887      | 6                             | 5887      | 6                               | 0.00          |
| 19/07/2023 | R248 On 01-August-24 | 12.32  | Put          | Bond Future | 5823      | 6                             | 5823      | 6                               | 0.00          |