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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 14/11/2023 TO: 14/11/2023**

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | 2025 On 01-February-24 |        |              | Bond Future        | 174.99    | 174.8889                      | 174.9871  | 174.8889                        | 11,482.00     |
| 14/11/2023 | 2025 On 02-May-24      |        |              | Bond Future        | 178.90    | 178.7967                      | 178.8975  | 178.7967                        | 0.00          |
| 14/11/2023 | 2025 On 01-August-24   |        |              | Bond Future        | 181.06    | 180.9612                      | 181.0646  | 180.9612                        | 0.00          |
| 14/11/2023 | 2025 On 07-November-24 |        |              | Bond Future        | 185.50    | 185.3896                      | 185.4958  | 185.3896                        | 0.00          |
| 14/11/2023 | 2029 On 01-February-24 |        |              | Bond Future        | 126.86    | 126.7413                      | 126.8646  | 126.7413                        | 7,262.00      |
| 14/11/2023 | 2029 On 02-May-24      |        |              | Bond Future        | 128.33    | 128.2059                      | 128.3320  | 128.2059                        | 0.00          |
| 14/11/2023 | 2029 On 01-August-24   |        |              | Bond Future        | 131.21    | 131.0768                      | 131.2061  | 131.0768                        | 0.00          |
| 14/11/2023 | 2029 On 07-November-24 |        |              | Bond Future        | 133.01    | 132.8814                      | 133.0141  | 132.8814                        | 0.00          |
| 14/11/2023 | 2029 On 06-February-25 |        |              | Bond Future        | 135.84    | 135.7071                      | 135.8433  | 135.7071                        | 0.00          |
| 14/11/2023 | 2029 On 06-February-25 | 132.40 | Call         | Bond Future        | 3443      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2029 On 06-February-25 | 132.40 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | 2030 On 01-February-24 |        |              | Bond Future | 10.29     | 89.2377                       | 90.0977   | 89.2377                         | 60,057.00     |
| 14/11/2023 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 4525      | 4                             | 5         | 4                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 4560      | 4                             | 5         | 4                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 4491      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 11.31  | Call         | Bond Future | 4354      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 9.93   | Call         | Bond Future | 746       | 1                             | 1         | 1                               | 1,360.00      |
| 14/11/2023 | 2030 On 01-February-24 | 9.57   | Call         | Bond Future | 354       | 0                             | 0         | 0                               | 400.00        |
| 14/11/2023 | 2030 On 01-February-24 | 10.07  | Call         | Bond Future | 964       | 1                             | 1         | 1                               | 400.00        |
| 14/11/2023 | 2030 On 01-February-24 | 12.10  | Call         | Bond Future | 7145      | 6                             | 7         | 6                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 10.39  | Call         | Bond Future | 1613      | 1                             | 2         | 1                               | 500.00        |
| 14/11/2023 | 2030 On 01-February-24 | 11.86  | Call         | Bond Future | 6285      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 9.89   | Call         | Bond Future | 692       | 0                             | 1         | 0                               | 500.00        |
| 14/11/2023 | 2030 On 01-February-24 | 10.16  | Call         | Bond Future | 1126      | 1                             | 1         | 1                               | 200.00        |
| 14/11/2023 | 2030 On 01-February-24 | 11.00  | Call         | Bond Future | 3327      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 11.75  | Call         | Bond Future | 5893      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 11.85  | Call         | Bond Future | 6250      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 10.00  | Call         | Bond Future | 849       | 1                             | 1         | 1                               | 500.00        |
| 14/11/2023 | 2030 On 01-February-24 | 11.85  | Put          | Bond Future | 105       | 0                             | 0         | 0                               | 500.00        |
| 14/11/2023 | 2030 On 01-February-24 | 10.00  | Put          | Bond Future | 2034      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 11.75  | Put          | Bond Future | 126       | 0                             | 0         | 0                               | 200.00        |
| 14/11/2023 | 2030 On 01-February-24 | 11.00  | Put          | Bond Future | 455       | 1                             | 0         | 1                               | 700.00        |
| 14/11/2023 | 2030 On 01-February-24 | 10.16  | Put          | Bond Future | 1647      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 10.39  | Put          | Bond Future | 1189      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 11.86  | Put          | Bond Future | 104       | 0                             | 0         | 0                               | 500.00        |
| 14/11/2023 | 2030 On 01-February-24 | 9.89   | Put          | Bond Future | 2338      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 12.10  | Put          | Bond Future | 68        | 0                             | 0         | 0                               | 400.00        |
| 14/11/2023 | 2030 On 01-February-24 | 10.07  | Put          | Bond Future | 1858      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 9.57   | Put          | Bond Future | 3357      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 11.31  | Put          | Bond Future | 271       | 0                             | 0         | 0                               | 1,360.00      |
| 14/11/2023 | 2030 On 01-February-24 | 9.93   | Put          | Bond Future | 2225      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 253       | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 244       | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 249       | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      |        |              | Bond Future | 10.36     | 91.2100                       | 92.0892   | 91.2100                         | 19,883.00     |
| 14/11/2023 | 2030 On 02-May-24      | 10.16  | Call         | Bond Future | 1629      | 1                             | 2         | 1                               | 1,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | 2030 On 02-May-24      | 11.94  | Call         | Bond Future | 6433      | 6                             | 6         | 6                               | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      | 9.66   | Call         | Bond Future | 896       | 1                             | 1         | 1                               | 1,000.00      |
| 14/11/2023 | 2030 On 02-May-24      | 10.82  | Call         | Bond Future | 3100      | 3                             | 3         | 3                               | 1,080.00      |
| 14/11/2023 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 1096      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 1109      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 1082      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      | 12.38  | Call         | Bond Future | 7866      | 7                             | 8         | 7                               | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      | 10.62  | Call         | Bond Future | 2602      | 2                             | 3         | 2                               | 500.00        |
| 14/11/2023 | 2030 On 02-May-24      | 11.12  | Call         | Bond Future | 3919      | 3                             | 4         | 3                               | 500.00        |
| 14/11/2023 | 2030 On 02-May-24      | 13.15  | Call         | Bond Future | 10374     | 10                            | 10        | 10                              | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      | 13.15  | Put          | Bond Future | 91        | 0                             | 0         | 0                               | 500.00        |
| 14/11/2023 | 2030 On 02-May-24      | 11.12  | Put          | Bond Future | 964       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      | 10.62  | Put          | Bond Future | 1579      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      | 12.38  | Put          | Bond Future | 268       | 0                             | 0         | 0                               | 1,080.00      |
| 14/11/2023 | 2030 On 02-May-24      | 10.82  | Put          | Bond Future | 1298      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 3305      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 3250      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 3278      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      | 10.16  | Put          | Bond Future | 2432      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | 2030 On 02-May-24      | 11.94  | Put          | Bond Future | 420       | 1                             | 0         | 1                               | 1,000.00      |
| 14/11/2023 | 2030 On 02-May-24      | 9.66   | Put          | Bond Future | 3736      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2030 On 01-August-24   |        |              | Bond Future | 10.44     | 89.2253                       | 90.1242   | 89.2253                         | 0.00          |
| 14/11/2023 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 2284      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 2304      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 2264      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 2540      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 2503      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 2522      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2030 On 07-November-24 |        |              | Bond Future | 10.52     | 91.3861                       | 92.3069   | 91.3861                         | 221.00        |
| 14/11/2023 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 3119      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 3142      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 3098      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 2295      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 2266      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 2280      | 3                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | 2030 On 06-February-25 |        |              | Bond Future | 10.64     | 89.2946                       | 90.2353   | 89.2946                         | 0.00          |
| 14/11/2023 | 2030 On 06-February-25 | 10.68  | Call         | Bond Future | 2931      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | 2030 On 06-February-25 | 10.68  | Put          | Bond Future | 2802      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 |        |              | Bond Future | 11.23     | 86.2547                       | 87.2308   | 86.2547                         | 86,201.00     |
| 14/11/2023 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 3504      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 3470      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 10.90  | Call         | Bond Future | 942       | 1                             | 1         | 1                               | 8,500.00      |
| 14/11/2023 | 2032 On 01-February-24 | 12.00  | Call         | Bond Future | 4069      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 10.01  | Call         | Bond Future | 110       | 0                             | 0         | 0                               | 1,200.00      |
| 14/11/2023 | 2032 On 01-February-24 | 10.76  | Call         | Bond Future | 710       | 0                             | 1         | 0                               | 1,200.00      |
| 14/11/2023 | 2032 On 01-February-24 | 12.62  | Call         | Bond Future | 6418      | 6                             | 6         | 6                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 10.59  | Call         | Bond Future | 490       | 0                             | 0         | 0                               | 500.00        |
| 14/11/2023 | 2032 On 01-February-24 | 11.09  | Call         | Bond Future | 1324      | 1                             | 1         | 1                               | 500.00        |
| 14/11/2023 | 2032 On 01-February-24 | 12.73  | Call         | Bond Future | 6849      | 6                             | 7         | 6                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 3539      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 10.78  | Call         | Bond Future | 740       | 0                             | 1         | 0                               | 200.00        |
| 14/11/2023 | 2032 On 01-February-24 | 11.75  | Call         | Bond Future | 3198      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 12.50  | Call         | Bond Future | 5951      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 12.50  | Put          | Bond Future | 262       | 0                             | 0         | 0                               | 200.00        |
| 14/11/2023 | 2032 On 01-February-24 | 11.75  | Put          | Bond Future | 813       | 1                             | 1         | 1                               | 200.00        |
| 14/11/2023 | 2032 On 01-February-24 | 10.78  | Put          | Bond Future | 2902      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 703       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 12.73  | Put          | Bond Future | 183       | 0                             | 0         | 0                               | 500.00        |
| 14/11/2023 | 2032 On 01-February-24 | 11.09  | Put          | Bond Future | 1998      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 10.59  | Put          | Bond Future | 3581      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 12.62  | Put          | Bond Future | 217       | 0                             | 0         | 0                               | 1,200.00      |
| 14/11/2023 | 2032 On 01-February-24 | 10.76  | Put          | Bond Future | 2969      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 10.01  | Put          | Bond Future | 6117      | 7                             | 6         | 7                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 12.00  | Put          | Bond Future | 563       | 1                             | 1         | 1                               | 17,000.00     |
| 14/11/2023 | 2032 On 01-February-24 | 10.90  | Put          | Bond Future | 2523      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 723       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 713       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      |        |              | Bond Future | 11.33     | 83.9992                       | 84.9970   | 83.9992                         | 61,107.00     |
| 14/11/2023 | 2032 On 02-May-24      | 10.86  | Call         | Bond Future | 1496      | 1                             | 1         | 1                               | 1,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | 2032 On 02-May-24      | 12.90  | Call         | Bond Future | 7404      | 7                             | 7         | 7                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 10.36  | Call         | Bond Future | 804       | 1                             | 1         | 1                               | 1,000.00      |
| 14/11/2023 | 2032 On 02-May-24      | 13.35  | Call         | Bond Future | 9020      | 8                             | 9         | 8                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 10.59  | Call         | Bond Future | 1073      | 1                             | 1         | 1                               | 500.00        |
| 14/11/2023 | 2032 On 02-May-24      | 11.09  | Call         | Bond Future | 1936      | 2                             | 2         | 2                               | 500.00        |
| 14/11/2023 | 2032 On 02-May-24      | 13.18  | Call         | Bond Future | 8406      | 8                             | 8         | 8                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 1018      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 1005      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 1032      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 11.35  | Call         | Bond Future | 2528      | 2                             | 3         | 2                               | 1,550.00      |
| 14/11/2023 | 2032 On 02-May-24      | 10.65  | Call         | Bond Future | 1159      | 1                             | 1         | 1                               | 1,550.00      |
| 14/11/2023 | 2032 On 02-May-24      | 10.65  | Put          | Bond Future | 4373      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 4680      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 4750      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 4715      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 13.18  | Put          | Bond Future | 465       | 1                             | 0         | 1                               | 500.00        |
| 14/11/2023 | 2032 On 02-May-24      | 11.09  | Put          | Bond Future | 3064      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 13.35  | Put          | Bond Future | 398       | 1                             | 0         | 1                               | 1,550.00      |
| 14/11/2023 | 2032 On 02-May-24      | 11.35  | Put          | Bond Future | 2454      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 10.59  | Put          | Bond Future | 4577      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 10.86  | Put          | Bond Future | 3707      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 10.36  | Put          | Bond Future | 5429      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | 2032 On 02-May-24      | 12.90  | Put          | Bond Future | 602       | 1                             | 1         | 1                               | 1,000.00      |
| 14/11/2023 | 2032 On 01-August-24   |        |              | Bond Future | 11.44     | 85.8600                       | 86.8801   | 85.8600                         | 0.00          |
| 14/11/2023 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 2289      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 2268      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 2310      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 3622      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 3672      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 3647      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2032 On 07-November-24 |        |              | Bond Future | 11.56     | 83.7709                       | 84.8158   | 83.7709                         | 1,341.00      |
| 14/11/2023 | 2032 On 07-November-24 | 13.36  | Call         | Bond Future | 8318      | 7                             | 8         | 7                               | 0.00          |
| 14/11/2023 | 2032 On 07-November-24 | 11.64  | Call         | Bond Future | 3226      | 3                             | 3         | 3                               | 1,615.00      |
| 14/11/2023 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 2848      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 2826      | 2                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 2871      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 3172      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 3214      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 3193      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | 2032 On 07-November-24 | 13.36  | Put          | Bond Future | 927       | 1                             | 1         | 1                               | 1,615.00      |
| 14/11/2023 | 2032 On 07-November-24 | 11.64  | Put          | Bond Future | 2874      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2032 On 06-February-25 |        |              | Bond Future | 11.71     | 85.5271                       | 86.5946   | 85.5271                         | 0.00          |
| 14/11/2023 | 2032 On 06-February-25 | 11.72  | Call         | Bond Future | 3476      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2032 On 06-February-25 | 11.72  | Put          | Bond Future | 3429      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | 2033 On 01-February-24 |        |              | Bond Future | 121.24    | 121.2457                      | 121.2437  | 121.2457                        | 8,207.00      |
| 14/11/2023 | 2033 On 02-May-24      |        |              | Bond Future | 122.49    | 122.4914                      | 122.4896  | 122.4914                        | 0.00          |
| 14/11/2023 | 2033 On 01-August-24   |        |              | Bond Future | 125.23    | 125.2345                      | 125.2328  | 125.2345                        | 0.00          |
| 14/11/2023 | 2033 On 07-November-24 |        |              | Bond Future | 126.80    | 126.7983                      | 126.7968  | 126.7983                        | 0.00          |
| 14/11/2023 | 2033 On 06-February-25 |        |              | Bond Future | 129.49    | 129.4947                      | 129.4938  | 129.4947                        | 0.00          |
| 14/11/2023 | 2033 On 06-February-25 | 124.94 | Call         | Bond Future | 4554      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | 2033 On 06-February-25 | 124.94 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | 2037 On 01-February-24 |        |              | Bond Future | 12.24     | 74.9954                       | 76.1342   | 74.9954                         | 136,986.00    |
| 14/11/2023 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 2189      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 2219      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 2160      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2037 On 01-February-24 | 13.93  | Call         | Bond Future | 8370      | 7                             | 8         | 7                               | 0.00          |
| 14/11/2023 | 2037 On 01-February-24 | 12.93  | Call         | Bond Future | 4292      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | 2037 On 01-February-24 | 12.09  | Call         | Bond Future | 1560      | 1                             | 2         | 1                               | 2,500.00      |
| 14/11/2023 | 2037 On 01-February-24 | 12.93  | Put          | Bond Future | 767       | 1                             | 1         | 1                               | 2,500.00      |
| 14/11/2023 | 2037 On 01-February-24 | 12.09  | Put          | Bond Future | 2336      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | 2037 On 01-February-24 | 13.93  | Put          | Bond Future | 176       | 0                             | 0         | 0                               | 2,500.00      |
| 14/11/2023 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 1774      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 1729      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 1751      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | 2037 On 02-May-24      |        |              | Bond Future | 12.35     | 76.6528                       | 77.8168   | 76.6528                         | 0.00          |
| 14/11/2023 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 908       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 921       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 896       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 5905      | 7                             | 6         | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 5817      | 7                             | 6         | 7                               | 0.00          |
| 14/11/2023 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 5861      | 7                             | 6         | 7                               | 0.00          |
| 14/11/2023 | 2037 On 01-August-24   |        |              | Bond Future | 12.48     | 74.0950                       | 75.2851   | 74.0950                         | 0.00          |
| 14/11/2023 | 2037 On 01-August-24   | 13.82  | Call         | Bond Future | 7799      | 7                             | 8         | 7                               | 0.00          |
| 14/11/2023 | 2037 On 01-August-24   | 13.17  | Call         | Bond Future | 5584      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 2528      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 2551      | 2                             | 3         | 2                               | 1,383.00      |
| 14/11/2023 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 2505      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 4519      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 4460      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 4489      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | 2037 On 01-August-24   | 13.17  | Put          | Bond Future | 2189      | 3                             | 2         | 3                               | 1,383.00      |
| 14/11/2023 | 2037 On 01-August-24   | 13.82  | Put          | Bond Future | 1413      | 2                             | 1         | 2                               | 1,383.00      |
| 14/11/2023 | 2037 On 07-November-24 |        |              | Bond Future | 12.61     | 75.8888                       | 77.1079   | 75.8888                         | 9,101.00      |
| 14/11/2023 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 4033      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 4059      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 4006      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 4192      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 4144      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 4168      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | 2037 On 06-February-25 |        |              | Bond Future | 12.76     | 73.2195                       | 74.4647   | 73.2195                         | 0.00          |
| 14/11/2023 | 2037 On 06-February-25 | 12.76  | Call         | Bond Future | 4365      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2037 On 06-February-25 | 12.76  | Put          | Bond Future | 4361      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | 2038 On 01-February-24 |        |              | Bond Future | 131.07    | 130.6150                      | 131.0681  | 130.6150                        | 3,549.00      |
| 14/11/2023 | 2038 On 02-May-24      |        |              | Bond Future | 134.00    | 133.5335                      | 133.9968  | 133.5335                        | 1,706.00      |
| 14/11/2023 | 2038 On 01-August-24   |        |              | Bond Future | 134.93    | 134.4544                      | 134.9283  | 134.4544                        | 0.00          |
| 14/11/2023 | 2038 On 07-November-24 |        |              | Bond Future | 138.23    | 137.7441                      | 138.2300  | 137.7441                        | 0.00          |
| 14/11/2023 | 2038 On 06-February-25 |        |              | Bond Future | 139.05    | 138.5535                      | 139.0506  | 138.5535                        | 0.00          |
| 14/11/2023 | 2038 On 06-February-25 | 135.23 | Call         | Bond Future | 3821      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | 2038 On 06-February-25 | 135.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | 2040 On 01-February-24 |        |              | Bond Future | 12.43     | 75.3475                       | 76.5819   | 75.3475                         | 129,706.00    |
| 14/11/2023 | 2040 On 01-February-24 | 12.30  | Call         | Bond Future | 1700      | 1                             | 2         | 1                               | 1,000.00      |
| 14/11/2023 | 2040 On 01-February-24 | 12.90  | Call         | Bond Future | 3672      | 3                             | 4         | 3                               | 1,000.00      |
| 14/11/2023 | 2040 On 01-February-24 | 13.90  | Call         | Bond Future | 7838      | 7                             | 8         | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 1809      | 1                             | 2         | 1                               | 0.00          |
| 14/11/2023 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 1782      | 1                             | 2         | 1                               | 0.00          |
| 14/11/2023 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 1837      | 1                             | 2         | 1                               | 0.00          |
| 14/11/2023 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 2269      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 2326      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 2297      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | 2040 On 01-February-24 | 13.90  | Put          | Bond Future | 263       | 0                             | 0         | 0                               | 1,000.00      |
| 14/11/2023 | 2040 On 01-February-24 | 12.90  | Put          | Bond Future | 1101      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | 2040 On 01-February-24 | 12.30  | Put          | Bond Future | 2414      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | 2040 On 02-May-24      |        |              | Bond Future | 12.54     | 77.0127                       | 78.2745   | 77.0127                         | 0.00          |
| 14/11/2023 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 960       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 945       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 975       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 6333      | 7                             | 6         | 7                               | 0.00          |
| 14/11/2023 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 6425      | 7                             | 6         | 7                               | 0.00          |
| 14/11/2023 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 6379      | 7                             | 6         | 7                               | 0.00          |
| 14/11/2023 | 2040 On 01-August-24   |        |              | Bond Future | 12.67     | 74.2124                       | 75.5024   | 74.2124                         | 0.00          |
| 14/11/2023 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 2781      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 2756      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 2806      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 4619      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 4681      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 4650      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | 2040 On 07-November-24 |        |              | Bond Future | 12.80     | 76.0090                       | 77.3304   | 76.0090                         | 8,625.00      |
| 14/11/2023 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 4308      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 4279      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 4337      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 4004      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 4052      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 4029      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | 2040 On 06-February-25 |        |              | Bond Future | 12.95     | 73.0911                       | 74.4407   | 73.0911                         | 0.00          |
| 14/11/2023 | 2040 On 06-February-25 | 12.95  | Call         | Bond Future | 4520      | 4                             | 5         | 4                               | 0.00          |
| 14/11/2023 | 2040 On 06-February-25 | 12.95  | Put          | Bond Future | 4504      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | 2044 On 01-February-24 |        |              | Bond Future | 12.49     | 71.7116                       | 72.8646   | 71.7116                         | 105,278.00    |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | 2044 On 01-February-24 | 13.25  | Call         | Bond Future | 4823      | 4                             | 5         | 4                               | 0.00          |
| 14/11/2023 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 1506      | 1                             | 2         | 1                               | 0.00          |
| 14/11/2023 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 1531      | 1                             | 2         | 1                               | 0.00          |
| 14/11/2023 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 1481      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2044 On 01-February-24 | 13.00  | Call         | Bond Future | 3838      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | 2044 On 01-February-24 | 13.00  | Put          | Bond Future | 1060      | 1                             | 1         | 1                               | 15,000.00     |
| 14/11/2023 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 2724      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 2659      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 2691      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | 2044 On 01-February-24 | 13.25  | Put          | Bond Future | 751       | 1                             | 1         | 1                               | 5,000.00      |
| 14/11/2023 | 2044 On 02-May-24      |        |              | Bond Future | 12.60     | 73.2964                       | 74.4750   | 73.2964                         | 27.00         |
| 14/11/2023 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 928       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 941       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 915       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future | 6513      | 7                             | 7         | 7                               | 0.00          |
| 14/11/2023 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future | 6414      | 7                             | 6         | 7                               | 0.00          |
| 14/11/2023 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future | 6464      | 7                             | 6         | 7                               | 0.00          |
| 14/11/2023 | 2044 On 01-August-24   |        |              | Bond Future | 12.72     | 70.5390                       | 71.7439   | 70.5390                         | 0.00          |
| 14/11/2023 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 2584      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 2609      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 2560      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future | 5028      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future | 4962      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future | 4995      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | 2044 On 07-November-24 |        |              | Bond Future | 12.84     | 72.2465                       | 73.4808   | 72.2465                         | 0.00          |
| 14/11/2023 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future | 4398      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future | 4427      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future | 4369      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future | 4069      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future | 4020      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future | 4044      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | 2044 On 06-February-25 |        |              | Bond Future | 12.99     | 69.3749                       | 70.6355   | 69.3749                         | 0.00          |
| 14/11/2023 | 2044 On 06-February-25 | 13.02  | Call         | Bond Future | 4663      | 4                             | 5         | 4                               | 0.00          |
| 14/11/2023 | 2044 On 06-February-25 | 13.02  | Put          | Bond Future | 4487      | 5                             | 4         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | 2046 On 01-February-24 |        |              | Bond Future        | 115.37    | 114.8346                      | 115.3661  | 114.8346                        | 11,513.00     |
| 14/11/2023 | 2046 On 02-May-24      |        |              | Bond Future        | 115.80    | 115.2516                      | 115.7952  | 115.2516                        | 4,626.00      |
| 14/11/2023 | 2046 On 01-August-24   |        |              | Bond Future        | 118.39    | 117.8323                      | 118.3882  | 117.8323                        | 0.00          |
| 14/11/2023 | 2046 On 07-November-24 |        |              | Bond Future        | 119.08    | 118.5108                      | 119.0805  | 118.5108                        | 0.00          |
| 14/11/2023 | 2046 On 06-February-25 |        |              | Bond Future        | 121.61    | 121.0287                      | 121.6111  | 121.0287                        | 0.00          |
| 14/11/2023 | 2046 On 06-February-25 | 114.01 | Call         | Bond Future        | 7601      | 7                             | 8         | 7                               | 0.00          |
| 14/11/2023 | 2046 On 06-February-25 | 114.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | 2050 On 01-February-24 |        |              | Bond Future        | 113.68    | 113.1953                      | 113.6834  | 113.1953                        | 10,813.00     |
| 14/11/2023 | 2050 On 02-May-24      |        |              | Bond Future        | 116.22    | 115.7246                      | 116.2237  | 115.7246                        | 3,316.00      |
| 14/11/2023 | 2050 On 01-August-24   |        |              | Bond Future        | 116.52    | 116.0104                      | 116.5210  | 116.0104                        | 0.00          |
| 14/11/2023 | 2050 On 07-November-24 |        |              | Bond Future        | 119.37    | 118.8490                      | 119.3721  | 118.8490                        | 0.00          |
| 14/11/2023 | 2050 On 06-February-25 |        |              | Bond Future        | 119.55    | 119.0131                      | 119.5482  | 119.0131                        | 0.00          |
| 14/11/2023 | 2050 On 06-February-25 | 115.60 | Call         | Bond Future        | 3948      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | 2050 On 06-February-25 | 115.60 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | AL37 On 02-November-23 |        |              | Index Future       | 907.78    | 907.7830                      | 907.7830  | 907.7830                        | 0.00          |
| 14/11/2023 | AL37 On 01-February-24 |        |              | Index Future       | 932.86    | 926.8800                      | 932.8560  | 926.8800                        | 0.00          |
| 14/11/2023 | AL37 On 02-May-24      |        |              | Index Future       | 953.48    | 947.3720                      | 953.4820  | 947.3720                        | 0.00          |
| 14/11/2023 | AL37 On 01-August-24   |        |              | Index Future       | 974.62    | 968.3770                      | 974.6240  | 968.3770                        | 0.00          |
| 14/11/2023 | AL37 On 07-November-24 |        |              | Index Future       | 998.26    | 991.8550                      | 998.2560  | 991.8550                        | 0.00          |
| 14/11/2023 | AL37 On 06-February-25 |        |              | Index Future       | 1019.31   | 1012.7730                     | 1019.3140 | 1012.7730                       | 0.00          |
| 14/11/2023 | AL7T On 02-November-23 |        |              | Index Future       | 1027.93   | 1027.9290                     | 1027.9290 | 1027.9290                       | 0.00          |
| 14/11/2023 | AL7T On 01-February-24 |        |              | Index Future       | 1060.66   | 1048.0680                     | 1060.6570 | 1048.0680                       | 0.00          |
| 14/11/2023 | AL7T On 02-May-24      |        |              | Index Future       | 1084.11   | 1071.2400                     | 1084.1080 | 1071.2400                       | 0.00          |
| 14/11/2023 | AL7T On 01-August-24   |        |              | Index Future       | 1108.15   | 1094.9910                     | 1108.1460 | 1094.9910                       | 0.00          |
| 14/11/2023 | AL7T On 07-November-24 |        |              | Index Future       | 1135.02   | 1121.5400                     | 1135.0160 | 1121.5400                       | 0.00          |
| 14/11/2023 | AL7T On 06-February-25 |        |              | Index Future       | 1158.96   | 1145.1930                     | 1158.9580 | 1145.1930                       | 0.00          |
| 14/11/2023 | ALBI On 02-November-23 |        |              | Index Future       | 899.88    | 899.8780                      | 899.8780  | 899.8780                        | 0.00          |
| 14/11/2023 | ALBI On 01-February-24 |        |              | Index Future       | 928.46    | 917.8830                      | 928.4550  | 917.8830                        | 100.00        |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | ALBI On 02-May-24      |        |              | Index Future       | 948.98    | 938.1760                      | 948.9840  | 938.1760                        | 0.00          |
| 14/11/2023 | ALBI On 01-August-24   |        |              | Index Future       | 970.03    | 958.9770                      | 970.0260  | 958.9770                        | 0.00          |
| 14/11/2023 | ALBI On 07-November-24 |        |              | Index Future       | 993.55    | 982.2280                      | 993.5460  | 982.2280                        | 0.00          |
| 14/11/2023 | ALBI On 06-February-25 |        |              | Index Future       | 1014.51   | 1002.9430                     | 1014.5050 | 1002.9430                       | 0.00          |
| 14/11/2023 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 14/11/2023 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 93.7500                       | 93.7500   | 93.7500                         | 0.00          |
| 14/11/2023 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C253 On 31-March-53    |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 0.0000    | 100.0000                        | 0.00          |
| 14/11/2023 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | CI43 On 31-January-43   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | CI58 On 31-January-58   |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | ES33 On 01-February-24  |        |              | Bond Future        | 12.73     | 73.4668                       | 74.4148   | 73.4668                         | 0.00          |
| 14/11/2023 | ES33 On 02-May-24       |        |              | Bond Future        | 12.88     | 71.3094                       | 72.2787   | 71.3094                         | 0.00          |
| 14/11/2023 | ES33 On 01-August-24    |        |              | Bond Future        | 13.03     | 72.9055                       | 73.8967   | 72.9055                         | 0.00          |
| 14/11/2023 | ES33 On 07-November-24  |        |              | Bond Future        | 13.21     | 70.8839                       | 71.8994   | 70.8839                         | 0.00          |
| 14/11/2023 | ES33 On 06-February-25  |        |              | Bond Future        | 13.42     | 72.3846                       | 73.4222   | 72.3846                         | 0.00          |
| 14/11/2023 | ES33 On 06-February-25  | 13.34  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | ES33 On 06-February-25  | 13.34  | Put          | Bond Future        | 309       | 1                             | 0         | 1                               | 0.00          |
| 14/11/2023 | ES42 On 01-February-24  |        |              | Bond Future        | 13.14     | 69.4955                       | 70.5586   | 69.4955                         | 0.00          |
| 14/11/2023 | ES42 On 02-May-24       |        |              | Bond Future        | 13.28     | 66.7859                       | 67.8728   | 66.7859                         | 0.00          |
| 14/11/2023 | ES42 On 01-August-24    |        |              | Bond Future        | 13.41     | 68.2801                       | 69.3915   | 68.2801                         | 0.00          |
| 14/11/2023 | ES42 On 07-November-24  |        |              | Bond Future        | 13.57     | 65.6807                       | 66.8195   | 65.6807                         | 0.00          |
| 14/11/2023 | ES42 On 06-February-25  |        |              | Bond Future        | 13.74     | 67.0678                       | 68.2312   | 67.0678                         | 0.00          |
| 14/11/2023 | ES42 On 06-February-25  | 13.71  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | ES42 On 06-February-25  | 13.71  | Put          | Bond Future        | 162       | 1                             | 0         | 1                               | 0.00          |
| 14/11/2023 | GOVI On 02-November-23  |        |              | GOVI               | 886.78    | 886.7830                      | 886.7830  | 886.7830                        | 0.00          |
| 14/11/2023 | GOVI On 01-February-24  |        |              | GOVI               | 914.98    | 904.5830                      | 914.9760  | 904.5830                        | 714.00        |
| 14/11/2023 | GOVI On 01-February-24  | 880.00 | Call         | GOVI               | 349760    | 25                            | 35        | 25                              | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | GOVI On 01-February-24 | 879.98 | Call         | GOVI         | 349960    | 25                            | 35        | 25                              | 0.00          |
| 14/11/2023 | GOVI On 01-February-24 | 879.99 | Call         | GOVI         | 349860    | 25                            | 35        | 25                              | 0.00          |
| 14/11/2023 | GOVI On 01-February-24 | 879.99 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | GOVI On 01-February-24 | 879.98 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | GOVI On 01-February-24 | 880.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | GOVI On 02-May-24      |        |              | GOVI         | 935.21    | 924.5820                      | 935.2070  | 924.5820                        | 0.00          |
| 14/11/2023 | GOVI On 02-May-24      | 950.98 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | GOVI On 02-May-24      | 950.99 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | GOVI On 02-May-24      | 950.97 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | GOVI On 02-May-24      | 950.97 | Put          | GOVI         | 157630    | 26                            | 16        | 26                              | 0.00          |
| 14/11/2023 | GOVI On 02-May-24      | 950.99 | Put          | GOVI         | 157830    | 26                            | 16        | 26                              | 0.00          |
| 14/11/2023 | GOVI On 02-May-24      | 950.98 | Put          | GOVI         | 157730    | 26                            | 16        | 26                              | 0.00          |
| 14/11/2023 | GOVI On 01-August-24   |        |              | GOVI         | 955.94    | 945.0820                      | 955.9440  | 945.0820                        | 0.00          |
| 14/11/2023 | GOVI On 01-August-24   | 943.38 | Call         | GOVI         | 125640    | 2                             | 13        | 2                               | 0.00          |
| 14/11/2023 | GOVI On 01-August-24   | 943.39 | Call         | GOVI         | 125540    | 2                             | 13        | 2                               | 0.00          |
| 14/11/2023 | GOVI On 01-August-24   | 943.37 | Call         | GOVI         | 125740    | 2                             | 13        | 2                               | 0.00          |
| 14/11/2023 | GOVI On 01-August-24   | 943.37 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | GOVI On 01-August-24   | 943.39 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | GOVI On 01-August-24   | 943.38 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | GOVI On 07-November-24 |        |              | GOVI         | 979.12    | 967.9960                      | 979.1220  | 967.9960                        | 0.00          |
| 14/11/2023 | GOVI On 07-November-24 | 948.79 | Call         | GOVI         | 303320    | 19                            | 30        | 19                              | 0.00          |
| 14/11/2023 | GOVI On 07-November-24 | 948.80 | Call         | GOVI         | 303220    | 19                            | 30        | 19                              | 0.00          |
| 14/11/2023 | GOVI On 07-November-24 | 948.78 | Call         | GOVI         | 303420    | 19                            | 30        | 19                              | 0.00          |
| 14/11/2023 | GOVI On 07-November-24 | 948.78 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | GOVI On 07-November-24 | 948.80 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | GOVI On 07-November-24 | 948.79 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | GOVI On 06-February-25 |        |              | GOVI         | 999.78    | 988.4100                      | 999.7760  | 988.4100                        | 0.00          |
| 14/11/2023 | GOVI On 06-February-25 | 972.00 | Call         | GOVI         | 277760    | 16                            | 28        | 16                              | 0.00          |
| 14/11/2023 | GOVI On 06-February-25 | 972.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | GVIX On 01-January-29  |        |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 14/11/2023 | IGOV On 02-November-23 |        |              | Index Future | 327.77    | 327.7690                      | 327.7690  | 327.7690                        | 0.00          |
| 14/11/2023 | IGOV On 01-February-24 |        |              | Index Future | 343.25    | 341.9300                      | 343.2460  | 341.9300                        | 606.00        |
| 14/11/2023 | IGOV On 02-May-24      |        |              | Index Future | 350.92    | 349.5710                      | 350.9180  | 349.5710                        | 16.00         |
| 14/11/2023 | IGOV On 01-August-24   |        |              | Index Future | 358.78    | 357.4020                      | 358.7790  | 357.4020                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | IGOV On 07-November-24  |        |              | Index Future           | 367.56    | 366.1510                      | 367.5630  | 366.1510                        | 0.00          |
| 14/11/2023 | IGOV On 06-February-25  |        |              | Index Future           | 375.39    | 373.9500                      | 375.3930  | 373.9500                        | 0.00          |
| 14/11/2023 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 14/11/2023 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 14/11/2023 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 14/11/2023 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 14/11/2023 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 14/11/2023 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 14/11/2023 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 14/11/2023 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 14/11/2023 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 14/11/2023 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 14/11/2023 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 14/11/2023 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 14/11/2023 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 8.6830                        | 8.6830    | 8.6830                          | 0.00          |
| 14/11/2023 | JBAF On 15-November-23  |        |              | Jibar Tradeable Future | 8.36      | 91.6400                       | 91.6400   | 91.6400                         | 0.00          |
| 14/11/2023 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 8.36      | 91.6300                       | 91.6400   | 91.6300                         | 0.00          |
| 14/11/2023 | JBAF On 17-January-24   |        |              | Jibar Tradeable Future | 8.36      | 91.6300                       | 91.6400   | 91.6300                         | 0.00          |
| 14/11/2023 | JBAF On 21-February-24  |        |              | Jibar Tradeable Future | 8.34      | 91.6200                       | 91.6600   | 91.6200                         | 0.00          |
| 14/11/2023 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.37      | 91.6400                       | 91.6300   | 91.6400                         | 0.00          |
| 14/11/2023 | JBAF On 17-April-24     |        |              | Jibar Tradeable Future | 8.25      | 91.7100                       | 91.7500   | 91.7100                         | 0.00          |
| 14/11/2023 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.32      | 91.8200                       | 91.6800   | 91.8200                         | 0.00          |
| 14/11/2023 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 8.13      | 91.9200                       | 91.8700   | 91.9200                         | 0.00          |
| 14/11/2023 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 8.00      | 92.1300                       | 92.0000   | 92.1300                         | 0.00          |
| 14/11/2023 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 7.74      | 92.1900                       | 92.2600   | 92.1900                         | 0.00          |
| 14/11/2023 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 7.67      | 92.2800                       | 92.3300   | 92.2800                         | 0.00          |
| 14/11/2023 | JBAF On 17-September-25 |        |              | Jibar Tradeable Future | 7.59      | 92.2900                       | 92.4100   | 92.2900                         | 0.00          |
| 14/11/2023 | R035 On 01-February-24  |        |              | Bond Future            | 11.92     | 84.3012                       | 85.4420   | 84.3012                         | 66,579.00     |
| 14/11/2023 | R035 On 01-February-24  | 10.62  | Call         | Bond Future            | 104       | 0                             | 0         | 0                               | 400.00        |
| 14/11/2023 | R035 On 01-February-24  | 11.12  | Call         | Bond Future            | 399       | 0                             | 0         | 0                               | 400.00        |
| 14/11/2023 | R035 On 01-February-24  | 13.46  | Call         | Bond Future            | 7764      | 7                             | 8         | 7                               | 0.00          |
| 14/11/2023 | R035 On 01-February-24  | 12.19  | Call         | Bond Future            | 2737      | 2                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | R035 On 01-February-24 | 12.18  | Call         | Bond Future | 2704      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | R035 On 01-February-24 | 12.20  | Call         | Bond Future | 2771      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | R035 On 01-February-24 | 12.20  | Put          | Bond Future | 1313      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | R035 On 01-February-24 | 12.18  | Put          | Bond Future | 1350      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | R035 On 01-February-24 | 12.19  | Put          | Bond Future | 1331      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | R035 On 01-February-24 | 13.46  | Put          | Bond Future | 204       | 0                             | 0         | 0                               | 400.00        |
| 14/11/2023 | R035 On 01-February-24 | 11.12  | Put          | Bond Future | 4753      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | R035 On 01-February-24 | 10.62  | Put          | Bond Future | 7348      | 8                             | 7         | 8                               | 0.00          |
| 14/11/2023 | R035 On 02-May-24      |        |              | Bond Future | 12.03     | 81.6525                       | 82.8186   | 81.6525                         | 100,132.00    |
| 14/11/2023 | R035 On 02-May-24      | 11.21  | Call         | Bond Future | 1042      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R035 On 02-May-24      | 11.20  | Call         | Bond Future | 1027      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R035 On 02-May-24      | 11.19  | Call         | Bond Future | 1012      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R035 On 02-May-24      | 11.19  | Put          | Bond Future | 5506      | 6                             | 6         | 6                               | 0.00          |
| 14/11/2023 | R035 On 02-May-24      | 11.20  | Put          | Bond Future | 5465      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | R035 On 02-May-24      | 11.21  | Put          | Bond Future | 5425      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | R035 On 01-August-24   |        |              | Bond Future | 12.14     | 83.4616                       | 84.6537   | 83.4616                         | 0.00          |
| 14/11/2023 | R035 On 01-August-24   | 11.80  | Call         | Bond Future | 2538      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | R035 On 01-August-24   | 11.79  | Call         | Bond Future | 2514      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | R035 On 01-August-24   | 11.81  | Call         | Bond Future | 2561      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | R035 On 01-August-24   | 11.81  | Put          | Bond Future | 4270      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R035 On 01-August-24   | 11.79  | Put          | Bond Future | 4328      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R035 On 01-August-24   | 11.80  | Put          | Bond Future | 4299      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R035 On 07-November-24 |        |              | Bond Future | 12.27     | 80.9650                       | 82.1862   | 80.9650                         | 19,584.00     |
| 14/11/2023 | R035 On 07-November-24 | 12.18  | Call         | Bond Future | 3457      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | R035 On 07-November-24 | 12.17  | Call         | Bond Future | 3431      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | R035 On 07-November-24 | 12.19  | Call         | Bond Future | 3482      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | R035 On 07-November-24 | 12.19  | Put          | Bond Future | 3900      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R035 On 07-November-24 | 12.17  | Put          | Bond Future | 3949      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R035 On 07-November-24 | 12.18  | Put          | Bond Future | 3924      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R035 On 06-February-25 |        |              | Bond Future | 12.43     | 82.6629                       | 83.9102   | 82.6629                         | 0.00          |
| 14/11/2023 | R035 On 06-February-25 | 12.41  | Call         | Bond Future | 3927      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | R035 On 06-February-25 | 12.41  | Put          | Bond Future | 4038      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R053 On 01-February-24 |        |              | Bond Future | 12.43     | 96.2642                       | 97.7732   | 96.2642                         | 0.00          |
| 14/11/2023 | R053 On 01-February-24 | 12.94  | Call         | Bond Future | 5055      | 4                             | 5         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | R053 On 01-February-24 | 12.93  | Call         | Bond Future | 5006      | 4                             | 5         | 4                               | 0.00          |
| 14/11/2023 | R053 On 01-February-24 | 12.92  | Call         | Bond Future | 4957      | 4                             | 5         | 4                               | 0.00          |
| 14/11/2023 | R053 On 01-February-24 | 12.92  | Put          | Bond Future | 1480      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | R053 On 01-February-24 | 12.93  | Put          | Bond Future | 1461      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | R053 On 01-February-24 | 12.94  | Put          | Bond Future | 1442      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | R053 On 02-May-24      |        |              | Bond Future | 12.54     | 92.5272                       | 94.0697   | 92.5272                         | 5,189.00      |
| 14/11/2023 | R053 On 02-May-24      | 13.04  | Call         | Bond Future | 6231      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | R053 On 02-May-24      | 13.02  | Call         | Bond Future | 6141      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | R053 On 02-May-24      | 13.03  | Call         | Bond Future | 6186      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | R053 On 02-May-24      | 13.03  | Put          | Bond Future | 2760      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | R053 On 02-May-24      | 13.02  | Put          | Bond Future | 2782      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | R053 On 02-May-24      | 13.04  | Put          | Bond Future | 2738      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | R053 On 01-August-24   |        |              | Bond Future | 12.65     | 94.5766                       | 96.1535   | 94.5766                         | 0.00          |
| 14/11/2023 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 6973      | 6                             | 7         | 6                               | 0.00          |
| 14/11/2023 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 7016      | 6                             | 7         | 6                               | 0.00          |
| 14/11/2023 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 6930      | 6                             | 7         | 6                               | 0.00          |
| 14/11/2023 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 3641      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 3594      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 3617      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | R053 On 07-November-24 |        |              | Bond Future | 12.77     | 90.9926                       | 92.6079   | 90.9926                         | 0.00          |
| 14/11/2023 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 5805      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 5843      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 5768      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 5662      | 6                             | 6         | 6                               | 0.00          |
| 14/11/2023 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 5598      | 6                             | 6         | 6                               | 0.00          |
| 14/11/2023 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 5630      | 6                             | 6         | 6                               | 0.00          |
| 14/11/2023 | R053 On 06-February-25 |        |              | Bond Future | 12.92     | 92.8972                       | 94.5471   | 92.8972                         | 0.00          |
| 14/11/2023 | R053 On 06-February-25 | 12.94  | Call         | Bond Future | 6168      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | R053 On 06-February-25 | 12.94  | Put          | Bond Future | 6001      | 7                             | 6         | 7                               | 0.00          |
| 14/11/2023 | R186 On 01-February-24 |        |              | Bond Future | 8.92      | 104.8052                      | 105.2628  | 104.8052                        | 85,801.00     |
| 14/11/2023 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 1734      | 1                             | 2         | 1                               | 0.00          |
| 14/11/2023 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 1754      | 1                             | 2         | 1                               | 0.00          |
| 14/11/2023 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 1713      | 1                             | 2         | 1                               | 0.00          |
| 14/11/2023 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 238       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 229       | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 234       | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | R186 On 02-May-24      |        |              | Bond Future | 8.91      | 107.1218                      | 107.5897  | 107.1218                        | 10,568.00     |
| 14/11/2023 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 202       | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 194       | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 197       | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | R186 On 02-May-24      | 9.73   | Call         | Bond Future | 2323      | 2                             | 2         | 2                               | 2,030.00      |
| 14/11/2023 | R186 On 02-May-24      | 10.40  | Call         | Bond Future | 3633      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | R186 On 02-May-24      | 10.40  | Put          | Bond Future | 202       | 0                             | 0         | 0                               | 2,030.00      |
| 14/11/2023 | R186 On 02-May-24      | 9.73   | Put          | Bond Future | 415       | 1                             | 0         | 1                               | 0.00          |
| 14/11/2023 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 2359      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 2380      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 2339      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | R186 On 01-August-24   |        |              | Bond Future | 8.90      | 104.1862                      | 104.6648  | 104.1862                        | 0.00          |
| 14/11/2023 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 914       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 925       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 903       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 1367      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 1346      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 1357      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | R186 On 07-November-24 |        |              | Bond Future | 8.86      | 106.7097                      | 107.2000  | 106.7097                        | 40,749.00     |
| 14/11/2023 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 1581      | 1                             | 2         | 1                               | 0.00          |
| 14/11/2023 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 1568      | 1                             | 2         | 1                               | 0.00          |
| 14/11/2023 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 1593      | 1                             | 2         | 1                               | 0.00          |
| 14/11/2023 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 1039      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 1052      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 1045      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R186 On 06-February-25 |        |              | Bond Future | 8.92      | 103.6335                      | 104.1348  | 103.6335                        | 0.00          |
| 14/11/2023 | R186 On 06-February-25 | 9.03   | Call         | Bond Future | 1364      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R186 On 06-February-25 | 9.03   | Put          | Bond Future | 1168      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R202 On 01-February-24 |        |              | Bond Future | 258.28    | 255.5144                      | 258.2791  | 255.5144                        | 5,070.00      |
| 14/11/2023 | R202 On 02-May-24      |        |              | Bond Future | 264.05    | 261.2240                      | 264.0507  | 261.2240                        | 0.00          |
| 14/11/2023 | R202 On 01-August-24   |        |              | Bond Future | 264.87    | 261.9764                      | 264.8668  | 261.9764                        | 0.00          |
| 14/11/2023 | R202 On 07-November-24 |        |              | Bond Future | 271.35    | 268.3869                      | 271.3486  | 268.3869                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | R202 On 06-February-25 |        |              | Bond Future | 271.89    | 268.8675                      | 271.8937  | 268.8675                        | 0.00          |
| 14/11/2023 | R202 On 06-February-25 | 266.79 | Call         | Bond Future | 5104      | 2                             | 5         | 2                               | 0.00          |
| 14/11/2023 | R202 On 06-February-25 | 266.79 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | R209 On 01-February-24 |        |              | Bond Future | 11.99     | 64.9493                       | 65.9473   | 64.9493                         | 14,543.00     |
| 14/11/2023 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 2047      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 2020      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 2074      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 1384      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 1421      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 1403      | 2                             | 1         | 2                               | 0.00          |
| 14/11/2023 | R209 On 02-May-24      |        |              | Bond Future | 12.09     | 63.2319                       | 64.2520   | 63.2319                         | 0.00          |
| 14/11/2023 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 775       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 764       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 785       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 5090      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 5168      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 5129      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | R209 On 01-August-24   |        |              | Bond Future | 12.20     | 64.6327                       | 65.6756   | 64.6327                         | 0.00          |
| 14/11/2023 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 2118      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 2098      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 2138      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 3964      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 4018      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 3991      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R209 On 07-November-24 |        |              | Bond Future | 12.32     | 63.0400                       | 64.1082   | 63.0400                         | 5,128.00      |
| 14/11/2023 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 3231      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 3254      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 3209      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 3677      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 3633      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 3655      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | R209 On 06-February-25 |        |              | Bond Future | 12.45     | 64.3616                       | 65.4527   | 64.3616                         | 0.00          |
| 14/11/2023 | R209 On 06-February-25 | 12.44  | Call         | Bond Future | 3659      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | R209 On 06-February-25 | 12.44  | Put          | Bond Future | 3715      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | R210 On 01-February-24 |        |              | Bond Future | 230.33    | 230.3370                      | 230.3312  | 230.3370                        | 501.00        |
| 14/11/2023 | R210 On 02-May-24      |        |              | Bond Future | 232.22    | 232.2263                      | 232.2208  | 232.2263                        | 0.00          |
| 14/11/2023 | R210 On 01-August-24   |        |              | Bond Future | 237.42    | 237.4263                      | 237.4213  | 237.4263                        | 0.00          |
| 14/11/2023 | R210 On 07-November-24 |        |              | Bond Future | 239.89    | 239.8941                      | 239.8894  | 239.8941                        | 0.00          |
| 14/11/2023 | R210 On 06-February-25 |        |              | Bond Future | 244.99    | 244.9936                      | 244.9899  | 244.9936                        | 0.00          |
| 14/11/2023 | R210 On 06-February-25 | 239.61 | Call         | Bond Future | 5380      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | R210 On 06-February-25 | 239.61 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/11/2023 | R213 On 01-February-24 |        |              | Bond Future | 10.90     | 83.3119                       | 84.1959   | 83.3119                         | 29,778.00     |
| 14/11/2023 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 3798      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 3832      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 3765      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 461       | 1                             | 0         | 1                               | 0.00          |
| 14/11/2023 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 447       | 1                             | 0         | 1                               | 0.00          |
| 14/11/2023 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 454       | 1                             | 0         | 1                               | 0.00          |
| 14/11/2023 | R213 On 02-May-24      |        |              | Bond Future | 10.99     | 81.5947                       | 82.4983   | 81.5947                         | 0.00          |
| 14/11/2023 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 1000      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 1013      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 988       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 3983      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 3922      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 3953      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R213 On 01-August-24   |        |              | Bond Future | 11.08     | 83.4026                       | 84.3265   | 83.4026                         | 0.00          |
| 14/11/2023 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 2172      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 2192      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 2153      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 3046      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 3003      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 3025      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | R213 On 07-November-24 |        |              | Bond Future | 11.19     | 81.8596                       | 82.8059   | 81.8596                         | 10,007.00     |
| 14/11/2023 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 2873      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 2852      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 2895      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 2738      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 2773      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 2756      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | R213 On 06-February-25 |        |              | Bond Future | 11.34     | 83.5781                       | 84.5449   | 83.5781                         | 0.00          |
| 14/11/2023 | R213 On 06-February-25 | 11.35  | Call         | Bond Future | 3096      | 3                             | 3         | 3                               | 0.00          |
| 14/11/2023 | R213 On 06-February-25 | 11.35  | Put          | Bond Future | 3048      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | R214 On 01-February-24 |        |              | Bond Future | 12.26     | 61.0197                       | 62.0171   | 61.0197                         | 14,140.00     |
| 14/11/2023 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 1468      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 1445      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 1492      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 1985      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 2035      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 2010      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | R214 On 02-May-24      |        |              | Bond Future | 12.36     | 59.0638                       | 60.0834   | 59.0638                         | 10,172.00     |
| 14/11/2023 | R214 On 02-May-24      | 12.14  | Call         | Bond Future | 1989      | 2                             | 2         | 2                               | 7,110.00      |
| 14/11/2023 | R214 On 02-May-24      | 13.52  | Call         | Bond Future | 5972      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | R214 On 02-May-24      | 12.87  | Call         | Bond Future | 3921      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | R214 On 02-May-24      | 12.12  | Call         | Bond Future | 1945      | 2                             | 2         | 2                               | 10,000.00     |
| 14/11/2023 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 823       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 811       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 834       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 5202      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 5284      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 5243      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | R214 On 02-May-24      | 12.14  | Put          | Bond Future | 3042      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | R214 On 02-May-24      | 12.87  | Put          | Bond Future | 1610      | 2                             | 2         | 2                               | 17,110.00     |
| 14/11/2023 | R214 On 02-May-24      | 12.12  | Put          | Bond Future | 3094      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | R214 On 02-May-24      | 13.52  | Put          | Bond Future | 908       | 1                             | 1         | 1                               | 17,110.00     |
| 14/11/2023 | R214 On 01-August-24   |        |              | Bond Future | 12.46     | 60.3724                       | 61.4147   | 60.3724                         | 0.00          |
| 14/11/2023 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 2444      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 2422      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 2466      | 2                             | 2         | 2                               | 0.00          |
| 14/11/2023 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 3793      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 3845      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 3819      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | R214 On 07-November-24 |        |              | Bond Future | 12.58     | 58.5257                       | 59.5933   | 58.5257                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 3601      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 3626      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 3577      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 3466      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 3424      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 3445      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | R214 On 06-February-25 |        |              | Bond Future | 12.71     | 59.7529                       | 60.8433   | 59.7529                         | 0.00          |
| 14/11/2023 | R214 On 06-February-25 | 12.71  | Call         | Bond Future | 3821      | 3                             | 4         | 3                               | 0.00          |
| 14/11/2023 | R214 On 06-February-25 | 12.71  | Put          | Bond Future | 3818      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | R248 On 01-February-24 |        |              | Bond Future | 12.40     | 74.8538                       | 76.0334   | 74.8538                         | 246,707.00    |
| 14/11/2023 | R248 On 01-February-24 | 13.90  | Call         | Bond Future | 8067      | 7                             | 8         | 7                               | 0.00          |
| 14/11/2023 | R248 On 01-February-24 | 13.10  | Call         | Bond Future | 4674      | 4                             | 5         | 4                               | 0.00          |
| 14/11/2023 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 1430      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 1455      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 1406      | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R248 On 01-February-24 | 11.50  | Call         | Bond Future | 343       | 0                             | 0         | 0                               | 1,000.00      |
| 14/11/2023 | R248 On 01-February-24 | 12.30  | Call         | Bond Future | 1829      | 1                             | 2         | 1                               | 100.00        |
| 14/11/2023 | R248 On 01-February-24 | 13.37  | Call         | Bond Future | 5797      | 5                             | 6         | 5                               | 0.00          |
| 14/11/2023 | R248 On 01-February-24 | 13.37  | Put          | Bond Future | 571       | 1                             | 1         | 1                               | 1,000.00      |
| 14/11/2023 | R248 On 01-February-24 | 12.30  | Put          | Bond Future | 2396      | 3                             | 2         | 3                               | 0.00          |
| 14/11/2023 | R248 On 01-February-24 | 11.50  | Put          | Bond Future | 5849      | 7                             | 6         | 7                               | 0.00          |
| 14/11/2023 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 2916      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 2846      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 2881      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | R248 On 01-February-24 | 13.10  | Put          | Bond Future | 830       | 1                             | 1         | 1                               | 1,100.00      |
| 14/11/2023 | R248 On 01-February-24 | 13.90  | Put          | Bond Future | 271       | 0                             | 0         | 0                               | 1,100.00      |
| 14/11/2023 | R248 On 02-May-24      |        |              | Bond Future | 12.50     | 72.0597                       | 73.2657   | 72.0597                         | 12,631.00     |
| 14/11/2023 | R248 On 02-May-24      | 11.40  | Call         | Bond Future | 761       | 1                             | 1         | 1                               | 1,500.00      |
| 14/11/2023 | R248 On 02-May-24      | 12.40  | Call         | Bond Future | 2842      | 2                             | 3         | 2                               | 1,500.00      |
| 14/11/2023 | R248 On 02-May-24      | 13.16  | Call         | Bond Future | 5377      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 844       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 856       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 832       | 1                             | 1         | 1                               | 0.00          |
| 14/11/2023 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 7186      | 8                             | 7         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2023 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 7080      | 8                             | 7         | 8                               | 0.00          |
| 14/11/2023 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 7133      | 8                             | 7         | 8                               | 0.00          |
| 14/11/2023 | R248 On 02-May-24      | 13.16  | Put          | Bond Future | 1811      | 2                             | 2         | 2                               | 1,500.00      |
| 14/11/2023 | R248 On 02-May-24      | 12.40  | Put          | Bond Future | 3419      | 4                             | 3         | 4                               | 0.00          |
| 14/11/2023 | R248 On 02-May-24      | 11.40  | Put          | Bond Future | 7512      | 9                             | 8         | 9                               | 0.00          |
| 14/11/2023 | R248 On 01-August-24   |        |              | Bond Future | 12.61     | 73.6562                       | 74.8890   | 73.6562                         | 13,000.00     |
| 14/11/2023 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 2973      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 3000      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 2947      | 2                             | 3         | 2                               | 0.00          |
| 14/11/2023 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 4697      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 4633      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 4665      | 5                             | 5         | 5                               | 0.00          |
| 14/11/2023 | R248 On 07-November-24 |        |              | Bond Future | 12.73     | 70.9856                       | 72.2484   | 70.9856                         | 0.00          |
| 14/11/2023 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 4559      | 4                             | 5         | 4                               | 0.00          |
| 14/11/2023 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 4589      | 4                             | 5         | 4                               | 0.00          |
| 14/11/2023 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 4529      | 4                             | 5         | 4                               | 0.00          |
| 14/11/2023 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 4238      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 4189      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 4214      | 5                             | 4         | 5                               | 0.00          |
| 14/11/2023 | R248 On 06-February-25 |        |              | Bond Future | 12.87     | 72.4732                       | 73.7630   | 72.4732                         | 0.00          |
| 14/11/2023 | R248 On 06-February-25 | 12.71  | Call         | Bond Future | 4212      | 4                             | 4         | 4                               | 0.00          |
| 14/11/2023 | R248 On 06-February-25 | 12.71  | Put          | Bond Future | 5065      | 6                             | 5         | 6                               | 0.00          |
| 14/11/2023 | X038 On 31-January-38  |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | X210 On 31-March-28    |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | X213 On 28-February-31 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 14/11/2023 | X214 On 28-February-41 |        |              | Bond Future | 100.00    | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |