



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/08/2023 TO: 17/08/2023

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | 2025 On 02-November-23 |        |              | Bond Future        | 173.17    | 173.1272                      | 173.1667  | 173.1272                        | 5,538.00      |
| 17/08/2023 | 2025 On 01-February-24 |        |              | Bond Future        | 175.32    | 175.2840                      | 175.3241  | 175.2840                        | 214.00        |
| 17/08/2023 | 2025 On 02-May-24      |        |              | Bond Future        | 179.32    | 179.2811                      | 179.3224  | 179.2811                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | 2025 On 01-August-24   |        |              | Bond Future | 181.61    | 181.5717                      | 181.6140  | 181.5717                        | 0.00          |
| 17/08/2023 | 2025 On 07-November-24 |        |              | Bond Future | 185.85    | 185.8092                      | 185.8534  | 185.8092                        | 0.00          |
| 17/08/2023 | 2029 On 02-November-23 |        |              | Bond Future | 125.49    | 125.2936                      | 125.4888  | 125.2936                        | 1,287.00      |
| 17/08/2023 | 2029 On 01-February-24 |        |              | Bond Future | 128.35    | 128.1478                      | 128.3473  | 128.1478                        | 728.00        |
| 17/08/2023 | 2029 On 02-May-24      |        |              | Bond Future | 129.91    | 129.7084                      | 129.9126  | 129.7084                        | 0.00          |
| 17/08/2023 | 2029 On 01-August-24   |        |              | Bond Future | 132.90    | 132.6904                      | 132.8994  | 132.6904                        | 0.00          |
| 17/08/2023 | 2029 On 07-November-24 |        |              | Bond Future | 134.61    | 134.3931                      | 134.6075  | 134.3931                        | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 |        |              | Bond Future | 10.42     | 91.3604                       | 91.2544   | 91.3604                         | 89,661.00     |
| 17/08/2023 | 2030 On 02-November-23 | 9.89   | Call         | Bond Future | 600       | 1                             | 1         | 1                               | 500.00        |
| 17/08/2023 | 2030 On 02-November-23 | 11.57  | Call         | Bond Future | 4952      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 12.27  | Call         | Bond Future | 7449      | 8                             | 7         | 8                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 2538      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 10.62  | Call         | Bond Future | 1996      | 2                             | 2         | 2                               | 500.00        |
| 17/08/2023 | 2030 On 02-November-23 | 11.12  | Call         | Bond Future | 3446      | 4                             | 3         | 4                               | 500.00        |
| 17/08/2023 | 2030 On 02-November-23 | 9.57   | Call         | Bond Future | 298       | 0                             | 0         | 0                               | 800.00        |
| 17/08/2023 | 2030 On 02-November-23 | 10.07  | Call         | Bond Future | 851       | 1                             | 1         | 1                               | 800.00        |
| 17/08/2023 | 2030 On 02-November-23 | 11.43  | Call         | Bond Future | 4470      | 5                             | 4         | 5                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 2510      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 10.39  | Call         | Bond Future | 1450      | 2                             | 1         | 2                               | 500.00        |
| 17/08/2023 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 2481      | 3                             | 2         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 888       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 876       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 11.43  | Put          | Bond Future | 344       | 0                             | 0         | 0                               | 500.00        |
| 17/08/2023 | 2030 On 02-November-23 | 12.27  | Put          | Bond Future | 87        | 0                             | 0         | 0                               | 500.00        |
| 17/08/2023 | 2030 On 02-November-23 | 10.07  | Put          | Bond Future | 2313      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 9.57   | Put          | Bond Future | 3930      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 11.12  | Put          | Bond Future | 555       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 10.39  | Put          | Bond Future | 1557      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 10.62  | Put          | Bond Future | 1144      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 863       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2030 On 02-November-23 | 11.57  | Put          | Bond Future | 276       | 0                             | 0         | 0                               | 800.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | 2030 On 02-November-23 | 9.89   | Put          | Bond Future | 2836      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 |        |              | Bond Future | 10.48     | 89.4137                       | 89.3052   | 89.4137                         | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 12.10  | Call         | Bond Future | 6785      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 11.75  | Call         | Bond Future | 5672      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 11.86  | Call         | Bond Future | 6017      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 4459      | 5                             | 4         | 5                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 4488      | 5                             | 4         | 5                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 10.39  | Call         | Bond Future | 2018      | 2                             | 2         | 2                               | 500.00        |
| 17/08/2023 | 2030 On 01-February-24 | 11.31  | Call         | Bond Future | 4342      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 10.07  | Call         | Bond Future | 1425      | 1                             | 1         | 1                               | 400.00        |
| 17/08/2023 | 2030 On 01-February-24 | 9.57   | Call         | Bond Future | 763       | 1                             | 1         | 1                               | 400.00        |
| 17/08/2023 | 2030 On 01-February-24 | 9.89   | Call         | Bond Future | 1148      | 1                             | 1         | 1                               | 500.00        |
| 17/08/2023 | 2030 On 01-February-24 | 11.85  | Call         | Bond Future | 5986      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 4518      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 10.16  | Call         | Bond Future | 1579      | 2                             | 2         | 2                               | 200.00        |
| 17/08/2023 | 2030 On 01-February-24 | 9.93   | Call         | Bond Future | 1206      | 1                             | 1         | 1                               | 1,360.00      |
| 17/08/2023 | 2030 On 01-February-24 | 11.00  | Call         | Bond Future | 3475      | 4                             | 3         | 4                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 10.00  | Call         | Bond Future | 1311      | 1                             | 1         | 1                               | 500.00        |
| 17/08/2023 | 2030 On 01-February-24 | 10.00  | Put          | Bond Future | 3289      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 9.93   | Put          | Bond Future | 3477      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 10.16  | Put          | Bond Future | 2893      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 9.57   | Put          | Bond Future | 4558      | 4                             | 5         | 4                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 9.89   | Put          | Bond Future | 3587      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 995       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 11.85  | Put          | Bond Future | 634       | 1                             | 1         | 1                               | 500.00        |
| 17/08/2023 | 2030 On 01-February-24 | 11.86  | Put          | Bond Future | 628       | 1                             | 1         | 1                               | 500.00        |
| 17/08/2023 | 2030 On 01-February-24 | 12.10  | Put          | Bond Future | 500       | 0                             | 1         | 0                               | 400.00        |
| 17/08/2023 | 2030 On 01-February-24 | 10.07  | Put          | Bond Future | 3111      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 11.31  | Put          | Bond Future | 1051      | 1                             | 1         | 1                               | 1,360.00      |
| 17/08/2023 | 2030 On 01-February-24 | 10.39  | Put          | Bond Future | 2387      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 11.00  | Put          | Bond Future | 1396      | 1                             | 1         | 1                               | 700.00        |
| 17/08/2023 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 1004      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 1013      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | 2030 On 01-February-24 | 11.75  | Put          | Bond Future | 697       | 1                             | 1         | 1                               | 200.00        |
| 17/08/2023 | 2030 On 02-May-24      |        |              | Bond Future | 10.56     | 91.4314                       | 91.3206   | 91.4314                         | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 11.94  | Call         | Bond Future | 6257      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 10.16  | Call         | Bond Future | 1885      | 2                             | 2         | 2                               | 1,000.00      |
| 17/08/2023 | 2030 On 02-May-24      | 13.15  | Call         | Bond Future | 9847      | 10                            | 10        | 10                              | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 11.12  | Call         | Bond Future | 3990      | 4                             | 4         | 4                               | 500.00        |
| 17/08/2023 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 1362      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 12.38  | Call         | Bond Future | 7550      | 8                             | 8         | 8                               | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 10.62  | Call         | Bond Future | 2795      | 3                             | 3         | 3                               | 500.00        |
| 17/08/2023 | 2030 On 02-May-24      | 10.82  | Call         | Bond Future | 3250      | 3                             | 3         | 3                               | 1,080.00      |
| 17/08/2023 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 1349      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 9.66   | Call         | Bond Future | 1141      | 1                             | 1         | 1                               | 1,000.00      |
| 17/08/2023 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 1335      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 4326      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 9.66   | Put          | Bond Future | 4749      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 4299      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 10.82  | Put          | Bond Future | 2217      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 11.12  | Put          | Bond Future | 1803      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 10.62  | Put          | Bond Future | 2541      | 2                             | 3         | 2                               | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 12.38  | Put          | Bond Future | 720       | 1                             | 1         | 1                               | 1,080.00      |
| 17/08/2023 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 4272      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 13.15  | Put          | Bond Future | 332       | 0                             | 0         | 0                               | 500.00        |
| 17/08/2023 | 2030 On 02-May-24      | 10.16  | Put          | Bond Future | 3456      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 02-May-24      | 11.94  | Put          | Bond Future | 1013      | 1                             | 1         | 1                               | 1,000.00      |
| 17/08/2023 | 2030 On 01-August-24   |        |              | Bond Future | 10.63     | 89.5066                       | 89.3935   | 89.5066                         | 0.00          |
| 17/08/2023 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 2435      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 2397      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 2416      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 3384      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 3404      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 3365      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 07-November-24 |        |              | Bond Future | 10.75     | 91.5668                       | 91.4515   | 91.5668                         | 0.00          |
| 17/08/2023 | 2030 On 07-November-24 | 10.74  | Call         | Bond Future | 3108      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | 2030 On 07-November-24 | 10.75  | Call         | Bond Future | 3128      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 07-November-24 | 10.76  | Call         | Bond Future | 3148      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 07-November-24 | 10.76  | Put          | Bond Future | 3128      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 07-November-24 | 10.75  | Put          | Bond Future | 3144      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2030 On 07-November-24 | 10.74  | Put          | Bond Future | 3160      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 |        |              | Bond Future | 11.20     | 85.1897                       | 85.0707   | 85.1897                         | 196,118.00    |
| 17/08/2023 | 2032 On 02-November-23 | 10.58  | Call         | Bond Future | 583       | 1                             | 1         | 1                               | 500.00        |
| 17/08/2023 | 2032 On 02-November-23 | 11.78  | Call         | Bond Future | 3551      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 12.26  | Call         | Bond Future | 5305      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.28  | Call         | Bond Future | 1996      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.50  | Call         | Bond Future | 2635      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.60  | Call         | Bond Future | 2951      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 1836      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 1863      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.09  | Call         | Bond Future | 1514      | 2                             | 2         | 2                               | 500.00        |
| 17/08/2023 | 2032 On 02-November-23 | 10.35  | Call         | Bond Future | 340       | 0                             | 0         | 0                               | 7,750.00      |
| 17/08/2023 | 2032 On 02-November-23 | 10.59  | Call         | Bond Future | 596       | 1                             | 1         | 1                               | 500.00        |
| 17/08/2023 | 2032 On 02-November-23 | 11.90  | Call         | Bond Future | 3972      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 1889      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 10.71  | Call         | Bond Future | 768       | 1                             | 1         | 1                               | 500.00        |
| 17/08/2023 | 2032 On 02-November-23 | 11.00  | Call         | Bond Future | 1309      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.00  | Put          | Bond Future | 2251      | 2                             | 2         | 2                               | 500.00        |
| 17/08/2023 | 2032 On 02-November-23 | 11.09  | Put          | Bond Future | 2020      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 1676      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.90  | Put          | Bond Future | 687       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.50  | Put          | Bond Future | 1194      | 1                             | 1         | 1                               | 500.00        |
| 17/08/2023 | 2032 On 02-November-23 | 10.59  | Put          | Bond Future | 3559      | 3                             | 4         | 3                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 10.58  | Put          | Bond Future | 3596      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 1697      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 10.71  | Put          | Bond Future | 3133      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 1719      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 02-November-23 | 11.60  | Put          | Bond Future | 1043      | 1                             | 1         | 1                               | 15,500.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | 2032 On 02-November-23 | 11.28  | Put          | Bond Future | 1592      | 2                             | 2         | 2                               | 500.00        |
| 17/08/2023 | 2032 On 02-November-23 | 12.26  | Put          | Bond Future | 406       | 0                             | 0         | 0                               | 500.00        |
| 17/08/2023 | 2032 On 02-November-23 | 11.78  | Put          | Bond Future | 814       | 1                             | 1         | 1                               | 500.00        |
| 17/08/2023 | 2032 On 02-November-23 | 10.35  | Put          | Bond Future | 4515      | 4                             | 5         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 |        |              | Bond Future | 11.28     | 87.1100                       | 86.9882   | 87.1100                         | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 12.62  | Call         | Bond Future | 6823      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 4274      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 10.76  | Call         | Bond Future | 1538      | 2                             | 2         | 2                               | 1,200.00      |
| 17/08/2023 | 2032 On 01-February-24 | 12.50  | Call         | Bond Future | 6406      | 7                             | 6         | 7                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 12.73  | Call         | Bond Future | 7209      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 4213      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 4243      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 10.78  | Call         | Bond Future | 1575      | 2                             | 2         | 2                               | 200.00        |
| 17/08/2023 | 2032 On 01-February-24 | 11.09  | Call         | Bond Future | 2217      | 2                             | 2         | 2                               | 500.00        |
| 17/08/2023 | 2032 On 01-February-24 | 11.75  | Call         | Bond Future | 3971      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 10.59  | Call         | Bond Future | 1249      | 1                             | 1         | 1                               | 500.00        |
| 17/08/2023 | 2032 On 01-February-24 | 10.01  | Call         | Bond Future | 556       | 1                             | 1         | 1                               | 1,200.00      |
| 17/08/2023 | 2032 On 01-February-24 | 10.01  | Put          | Bond Future | 6806      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 11.75  | Put          | Bond Future | 1828      | 2                             | 2         | 2                               | 200.00        |
| 17/08/2023 | 2032 On 01-February-24 | 11.09  | Put          | Bond Future | 3133      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 1695      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 1709      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 12.73  | Put          | Bond Future | 785       | 1                             | 1         | 1                               | 500.00        |
| 17/08/2023 | 2032 On 01-February-24 | 10.76  | Put          | Bond Future | 4040      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 1680      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 10.78  | Put          | Bond Future | 3980      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 10.59  | Put          | Bond Future | 4582      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2032 On 01-February-24 | 12.62  | Put          | Bond Future | 865       | 1                             | 1         | 1                               | 1,200.00      |
| 17/08/2023 | 2032 On 01-February-24 | 12.50  | Put          | Bond Future | 960       | 1                             | 1         | 1                               | 200.00        |
| 17/08/2023 | 2032 On 02-May-24      |        |              | Bond Future | 11.38     | 84.9131                       | 84.7887   | 84.9131                         | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 13.35  | Call         | Bond Future | 9225      | 9                             | 9         | 9                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 11.09  | Call         | Bond Future | 2567      | 3                             | 3         | 3                               | 500.00        |
| 17/08/2023 | 2032 On 02-May-24      | 11.35  | Call         | Bond Future | 3172      | 3                             | 3         | 3                               | 1,550.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | 2032 On 02-May-24      | 10.59  | Call         | Bond Future | 1605      | 2                             | 2         | 2                               | 500.00        |
| 17/08/2023 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 1540      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 1524      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 12.90  | Call         | Bond Future | 7777      | 8                             | 8         | 8                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 13.18  | Call         | Bond Future | 8678      | 9                             | 9         | 9                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 10.86  | Call         | Bond Future | 2090      | 2                             | 2         | 2                               | 1,000.00      |
| 17/08/2023 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 1556      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 10.36  | Call         | Bond Future | 1263      | 1                             | 1         | 1                               | 1,000.00      |
| 17/08/2023 | 2032 On 02-May-24      | 10.65  | Call         | Bond Future | 1706      | 2                             | 2         | 2                               | 1,550.00      |
| 17/08/2023 | 2032 On 02-May-24      | 10.65  | Put          | Bond Future | 5128      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 10.36  | Put          | Bond Future | 6096      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 5413      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 10.86  | Put          | Bond Future | 4508      | 4                             | 5         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 13.18  | Put          | Bond Future | 945       | 1                             | 1         | 1                               | 500.00        |
| 17/08/2023 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 5478      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 5445      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 10.59  | Put          | Bond Future | 5317      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 11.35  | Put          | Bond Future | 3306      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 11.09  | Put          | Bond Future | 3903      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 02-May-24      | 13.35  | Put          | Bond Future | 812       | 1                             | 1         | 1                               | 1,550.00      |
| 17/08/2023 | 2032 On 02-May-24      | 12.90  | Put          | Bond Future | 1183      | 1                             | 1         | 1                               | 1,000.00      |
| 17/08/2023 | 2032 On 01-August-24   |        |              | Bond Future | 11.48     | 86.8453                       | 86.7182   | 86.8453                         | 0.00          |
| 17/08/2023 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 2603      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 2624      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 2646      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 4120      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 4145      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 4169      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 07-November-24 |        |              | Bond Future | 11.62     | 84.6787                       | 84.5491   | 84.6787                         | 0.00          |
| 17/08/2023 | 2032 On 07-November-24 | 11.49  | Call         | Bond Future | 3531      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 07-November-24 | 11.47  | Call         | Bond Future | 3485      | 4                             | 3         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 07-November-24 | 11.48  | Call         | Bond Future | 3508      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 07-November-24 | 11.48  | Put          | Bond Future | 4119      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | 2032 On 07-November-24 | 11.47  | Put          | Bond Future | 4140      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2032 On 07-November-24 | 11.49  | Put          | Bond Future | 4099      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2033 On 02-November-23 |        |              | Bond Future | 119.22    | 119.6278                      | 119.2179  | 119.6278                        | 2,258.00      |
| 17/08/2023 | 2033 On 01-February-24 |        |              | Bond Future | 121.93    | 122.3530                      | 121.9335  | 122.3530                        | 6,141.00      |
| 17/08/2023 | 2033 On 02-May-24      |        |              | Bond Future | 123.26    | 123.6865                      | 123.2575  | 123.6865                        | 0.00          |
| 17/08/2023 | 2033 On 01-August-24   |        |              | Bond Future | 126.09    | 126.5300                      | 126.0914  | 126.5300                        | 0.00          |
| 17/08/2023 | 2033 On 07-November-24 |        |              | Bond Future | 127.54    | 127.9910                      | 127.5426  | 127.9910                        | 0.00          |
| 17/08/2023 | 2037 On 02-November-23 |        |              | Bond Future | 12.26     | 78.2397                       | 77.9184   | 78.2397                         | 63,941.00     |
| 17/08/2023 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 632       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 646       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2037 On 02-November-23 | 12.02  | Call         | Bond Future | 1496      | 2                             | 1         | 2                               | 731.00        |
| 17/08/2023 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 660       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | 2037 On 02-November-23 | 12.52  | Call         | Bond Future | 2899      | 3                             | 3         | 3                               | 731.00        |
| 17/08/2023 | 2037 On 02-November-23 | 13.89  | Call         | Bond Future | 8163      | 8                             | 8         | 8                               | 0.00          |
| 17/08/2023 | 2037 On 02-November-23 | 13.89  | Put          | Bond Future | 256       | 0                             | 0         | 0                               | 731.00        |
| 17/08/2023 | 2037 On 02-November-23 | 12.52  | Put          | Bond Future | 1565      | 1                             | 2         | 1                               | 0.00          |
| 17/08/2023 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 4541      | 4                             | 5         | 4                               | 0.00          |
| 17/08/2023 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 4498      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2037 On 02-November-23 | 12.02  | Put          | Bond Future | 2799      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 4455      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2037 On 01-February-24 |        |              | Bond Future | 12.37     | 75.7469                       | 75.4182   | 75.7469                         | 76,958.00     |
| 17/08/2023 | 2037 On 01-February-24 | 13.93  | Call         | Bond Future | 8384      | 9                             | 8         | 9                               | 0.00          |
| 17/08/2023 | 2037 On 01-February-24 | 12.09  | Call         | Bond Future | 2369      | 3                             | 2         | 3                               | 2,500.00      |
| 17/08/2023 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 2940      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 2967      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 2995      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2037 On 01-February-24 | 12.93  | Call         | Bond Future | 4828      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2037 On 01-February-24 | 12.93  | Put          | Bond Future | 2019      | 2                             | 2         | 2                               | 2,500.00      |
| 17/08/2023 | 2037 On 01-February-24 | 13.93  | Put          | Bond Future | 905       | 1                             | 1         | 1                               | 2,500.00      |
| 17/08/2023 | 2037 On 01-February-24 | 12.09  | Put          | Bond Future | 3861      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 3220      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 3245      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 3270      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2037 On 02-May-24      |        |              | Bond Future | 12.49     | 77.4559                       | 77.1200   | 77.4559                         | 0.00          |
| 17/08/2023 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 1452      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 1467      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 1483      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 7117      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 7158      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 7076      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | 2037 On 01-August-24   |        |              | Bond Future | 12.61     | 74.9624                       | 74.6190   | 74.9624                         | 0.00          |
| 17/08/2023 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 3105      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 3059      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 3082      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 5710      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 5740      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 5680      | 5                             | 6         | 5                               | 0.00          |
| 17/08/2023 | 2037 On 07-November-24 |        |              | Bond Future | 12.76     | 76.6853                       | 76.3344   | 76.6853                         | 0.00          |
| 17/08/2023 | 2037 On 07-November-24 | 12.57  | Call         | Bond Future | 4115      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2037 On 07-November-24 | 12.58  | Call         | Bond Future | 4141      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2037 On 07-November-24 | 12.59  | Call         | Bond Future | 4166      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2037 On 07-November-24 | 12.59  | Put          | Bond Future | 5025      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2037 On 07-November-24 | 12.58  | Put          | Bond Future | 5050      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2037 On 07-November-24 | 12.57  | Put          | Bond Future | 5074      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2038 On 02-November-23 |        |              | Bond Future | 129.45    | 130.0637                      | 129.4527  | 130.0637                        | 4,669.00      |
| 17/08/2023 | 2038 On 01-February-24 |        |              | Bond Future | 130.39    | 131.0162                      | 130.3910  | 131.0162                        | 0.00          |
| 17/08/2023 | 2038 On 02-May-24      |        |              | Bond Future | 133.36    | 134.0035                      | 133.3645  | 134.0035                        | 0.00          |
| 17/08/2023 | 2038 On 01-August-24   |        |              | Bond Future | 134.37    | 135.0242                      | 134.3702  | 135.0242                        | 0.00          |
| 17/08/2023 | 2038 On 07-November-24 |        |              | Bond Future | 137.50    | 138.1733                      | 137.5049  | 138.1733                        | 0.00          |
| 17/08/2023 | 2040 On 02-November-23 |        |              | Bond Future | 12.53     | 78.5740                       | 78.1219   | 78.5740                         | 38,373.00     |
| 17/08/2023 | 2040 On 02-November-23 | 12.97  | Call         | Bond Future | 3709      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2040 On 02-November-23 | 12.10  | Call         | Bond Future | 1176      | 1                             | 1         | 1                               | 875.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 420       | 1                             | 0         | 1                               | 0.00          |
| 17/08/2023 | 2040 On 02-November-23 | 11.80  | Call         | Bond Future | 658       | 1                             | 1         | 1                               | 128.00        |
| 17/08/2023 | 2040 On 02-November-23 | 11.50  | Call         | Bond Future | 328       | 0                             | 0         | 0                               | 875.00        |
| 17/08/2023 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 400       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | 2040 On 02-November-23 | 13.64  | Call         | Bond Future | 6333      | 7                             | 6         | 7                               | 0.00          |
| 17/08/2023 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 410       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | 2040 On 02-November-23 | 12.60  | Call         | Bond Future | 2466      | 3                             | 2         | 3                               | 128.00        |
| 17/08/2023 | 2040 On 02-November-23 | 12.60  | Put          | Bond Future | 2092      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2040 On 02-November-23 | 13.64  | Put          | Bond Future | 574       | 1                             | 1         | 1                               | 128.00        |
| 17/08/2023 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 5868      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2040 On 02-November-23 | 12.10  | Put          | Bond Future | 3629      | 3                             | 4         | 3                               | 0.00          |
| 17/08/2023 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 5972      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2040 On 02-November-23 | 11.50  | Put          | Bond Future | 6397      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2040 On 02-November-23 | 11.80  | Put          | Bond Future | 4887      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2040 On 02-November-23 | 12.97  | Put          | Bond Future | 1345      | 1                             | 1         | 1                               | 875.00        |
| 17/08/2023 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 5920      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2040 On 01-February-24 |        |              | Bond Future | 12.65     | 75.8383                       | 75.3760   | 75.8383                         | 91,898.00     |
| 17/08/2023 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 2503      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 2452      | 3                             | 2         | 3                               | 0.00          |
| 17/08/2023 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 2477      | 3                             | 2         | 3                               | 0.00          |
| 17/08/2023 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 4172      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 4202      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 4141      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2040 On 02-May-24      |        |              | Bond Future | 12.77     | 77.5494                       | 77.0767   | 77.5494                         | 0.00          |
| 17/08/2023 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 1423      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 1391      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 1407      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 7979      | 8                             | 8         | 8                               | 0.00          |
| 17/08/2023 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 8070      | 8                             | 8         | 8                               | 0.00          |
| 17/08/2023 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 8024      | 8                             | 8         | 8                               | 0.00          |
| 17/08/2023 | 2040 On 01-August-24   |        |              | Bond Future | 12.89     | 74.8076                       | 74.3242   | 74.8076                         | 0.00          |
| 17/08/2023 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 3060      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 3084      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 3107      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 6098      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 6130      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 6163      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2040 On 07-November-24 |        |              | Bond Future | 13.05     | 76.5262                       | 76.0321   | 76.5262                         | 0.00          |
| 17/08/2023 | 2040 On 07-November-24 | 12.86  | Call         | Bond Future | 4353      | 5                             | 4         | 5                               | 0.00          |
| 17/08/2023 | 2040 On 07-November-24 | 12.84  | Call         | Bond Future | 4300      | 5                             | 4         | 5                               | 0.00          |
| 17/08/2023 | 2040 On 07-November-24 | 12.85  | Call         | Bond Future | 4326      | 5                             | 4         | 5                               | 0.00          |
| 17/08/2023 | 2040 On 07-November-24 | 12.85  | Put          | Bond Future | 5345      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2040 On 07-November-24 | 12.84  | Put          | Bond Future | 5371      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2040 On 07-November-24 | 12.86  | Put          | Bond Future | 5319      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2044 On 02-November-23 |        |              | Bond Future | 12.59     | 74.7731                       | 74.4064   | 74.7731                         | 52,345.00     |
| 17/08/2023 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future | 334       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future | 343       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | 2044 On 02-November-23 | 12.75  | Call         | Bond Future | 2798      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2044 On 02-November-23 | 12.00  | Call         | Bond Future | 907       | 1                             | 1         | 1                               | 5,860.00      |
| 17/08/2023 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future | 351       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | 2044 On 02-November-23 | 13.00  | Call         | Bond Future | 3647      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2044 On 02-November-23 | 13.00  | Put          | Bond Future | 1425      | 1                             | 1         | 1                               | 6,375.00      |
| 17/08/2023 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future | 6399      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2044 On 02-November-23 | 12.00  | Put          | Bond Future | 4303      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2044 On 02-November-23 | 12.75  | Put          | Bond Future | 1913      | 2                             | 2         | 2                               | 5,860.00      |
| 17/08/2023 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future | 6454      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future | 6509      | 6                             | 7         | 6                               | 0.00          |
| 17/08/2023 | 2044 On 01-February-24 |        |              | Bond Future | 12.70     | 72.0770                       | 71.7020   | 72.0770                         | 31,817.00     |
| 17/08/2023 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 2146      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 2170      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 2195      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 4485      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 4519      | 4                             | 5         | 4                               | 0.00          |
| 17/08/2023 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 4553      | 4                             | 5         | 4                               | 0.00          |
| 17/08/2023 | 2044 On 02-May-24      |        |              | Bond Future | 12.81     | 73.7032                       | 73.3198   | 73.7032                         | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future        | 1432      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future        | 1448      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future        | 1464      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future        | 8092      | 8                             | 8         | 8                               | 0.00          |
| 17/08/2023 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future        | 8138      | 8                             | 8         | 8                               | 0.00          |
| 17/08/2023 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future        | 8185      | 8                             | 8         | 8                               | 0.00          |
| 17/08/2023 | 2044 On 01-August-24   |        |              | Bond Future        | 12.93     | 70.9990                       | 70.6069   | 70.9990                         | 0.00          |
| 17/08/2023 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future        | 2987      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future        | 2941      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future        | 2964      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future        | 6511      | 6                             | 7         | 6                               | 0.00          |
| 17/08/2023 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future        | 6546      | 6                             | 7         | 6                               | 0.00          |
| 17/08/2023 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future        | 6477      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | 2044 On 07-November-24 |        |              | Bond Future        | 13.08     | 72.6299                       | 72.2292   | 72.6299                         | 0.00          |
| 17/08/2023 | 2044 On 07-November-24 | 12.90  | Call         | Bond Future        | 4459      | 5                             | 4         | 5                               | 0.00          |
| 17/08/2023 | 2044 On 07-November-24 | 12.91  | Call         | Bond Future        | 4486      | 5                             | 4         | 5                               | 0.00          |
| 17/08/2023 | 2044 On 07-November-24 | 12.92  | Call         | Bond Future        | 4513      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2044 On 07-November-24 | 12.92  | Put          | Bond Future        | 5358      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2044 On 07-November-24 | 12.91  | Put          | Bond Future        | 5384      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2044 On 07-November-24 | 12.90  | Put          | Bond Future        | 5410      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | 2046 On 02-November-23 |        |              | Bond Future        | 112.47    | 112.8309                      | 112.4720  | 112.8309                        | 16,148.00     |
| 17/08/2023 | 2046 On 01-February-24 |        |              | Bond Future        | 115.03    | 115.4011                      | 115.0339  | 115.4011                        | 0.00          |
| 17/08/2023 | 2046 On 02-May-24      |        |              | Bond Future        | 115.52    | 115.8930                      | 115.5174  | 115.8930                        | 0.00          |
| 17/08/2023 | 2046 On 01-August-24   |        |              | Bond Future        | 118.17    | 118.5569                      | 118.1728  | 118.5569                        | 0.00          |
| 17/08/2023 | 2046 On 07-November-24 |        |              | Bond Future        | 118.74    | 119.1308                      | 118.7381  | 119.1308                        | 0.00          |
| 17/08/2023 | 2050 On 02-November-23 |        |              | Bond Future        | 113.31    | 114.8841                      | 113.3063  | 114.8841                        | 14,087.00     |
| 17/08/2023 | 2050 On 01-February-24 |        |              | Bond Future        | 113.65    | 115.2615                      | 113.6474  | 115.2615                        | 0.00          |
| 17/08/2023 | 2050 On 02-May-24      |        |              | Bond Future        | 116.24    | 117.8898                      | 116.2390  | 117.8898                        | 0.00          |
| 17/08/2023 | 2050 On 01-August-24   |        |              | Bond Future        | 116.61    | 118.3032                      | 116.6143  | 118.3032                        | 0.00          |
| 17/08/2023 | 2050 On 07-November-24 |        |              | Bond Future        | 119.33    | 121.0619                      | 119.3341  | 121.0619                        | 0.00          |
| 17/08/2023 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | AL37 On 02-November-23 |        |              | Index Future       | 906.59    | 908.1060                      | 906.5940  | 908.1060                        | 0.00          |
| 17/08/2023 | AL37 On 01-February-24 |        |              | Index Future       | 927.03    | 928.5750                      | 927.0280  | 928.5750                        | 0.00          |
| 17/08/2023 | AL37 On 02-May-24      |        |              | Index Future       | 947.96    | 949.5390                      | 947.9590  | 949.5390                        | 0.00          |
| 17/08/2023 | AL37 On 01-August-24   |        |              | Index Future       | 969.55    | 971.1650                      | 969.5500  | 971.1650                        | 0.00          |
| 17/08/2023 | AL37 On 07-November-24 |        |              | Index Future       | 991.99    | 993.6380                      | 991.9910  | 993.6380                        | 0.00          |
| 17/08/2023 | AL7T On 02-November-23 |        |              | Index Future       | 1031.65   | 1034.3530                     | 1031.6540 | 1034.3530                       | 0.00          |
| 17/08/2023 | AL7T On 01-February-24 |        |              | Index Future       | 1054.91   | 1057.6670                     | 1054.9060 | 1057.6670                       | 0.00          |
| 17/08/2023 | AL7T On 02-May-24      |        |              | Index Future       | 1078.72   | 1081.5460                     | 1078.7240 | 1081.5460                       | 0.00          |
| 17/08/2023 | AL7T On 01-August-24   |        |              | Index Future       | 1103.29   | 1106.1780                     | 1103.2940 | 1106.1780                       | 0.00          |
| 17/08/2023 | AL7T On 07-November-24 |        |              | Index Future       | 1128.83   | 1131.7750                     | 1128.8300 | 1131.7750                       | 0.00          |
| 17/08/2023 | ALBI On 02-November-23 |        |              | Index Future       | 900.18    | 903.1330                      | 900.1830  | 903.1330                        | 107.00        |
| 17/08/2023 | ALBI On 01-February-24 |        |              | Index Future       | 920.47    | 923.4890                      | 920.4720  | 923.4890                        | 0.00          |
| 17/08/2023 | ALBI On 02-May-24      |        |              | Index Future       | 941.26    | 944.3390                      | 941.2550  | 944.3390                        | 0.00          |
| 17/08/2023 | ALBI On 01-August-24   |        |              | Index Future       | 962.69    | 965.8470                      | 962.6940  | 965.8470                        | 0.00          |
| 17/08/2023 | ALBI On 07-November-24 |        |              | Index Future       | 984.98    | 988.1960                      | 984.9750  | 988.1960                        | 0.00          |
| 17/08/2023 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 17/08/2023 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/08/2023 | ES33 On 02-November-23  |        |              | Bond Future        | 12.76     | 72.3095                       | 72.0211   | 72.3095                         | 0.00          |
| 17/08/2023 | ES33 On 01-February-24  |        |              | Bond Future        | 12.91     | 73.9568                       | 73.6618   | 73.9568                         | 0.00          |
| 17/08/2023 | ES33 On 02-May-24       |        |              | Bond Future        | 13.05     | 71.8429                       | 71.5413   | 71.8429                         | 0.00          |
| 17/08/2023 | ES33 On 01-August-24    |        |              | Bond Future        | 13.21     | 73.4933                       | 73.1849   | 73.4933                         | 0.00          |
| 17/08/2023 | ES33 On 07-November-24  |        |              | Bond Future        | 13.41     | 71.3996                       | 71.0844   | 71.3996                         | 0.00          |
| 17/08/2023 | ES42 On 02-November-23  |        |              | Bond Future        | 13.22     | 68.2697                       | 67.9407   | 68.2697                         | 0.00          |
| 17/08/2023 | ES42 On 01-February-24  |        |              | Bond Future        | 13.35     | 69.8251                       | 69.4886   | 69.8251                         | 0.00          |
| 17/08/2023 | ES42 On 02-May-24       |        |              | Bond Future        | 13.49     | 67.1542                       | 66.8100   | 67.1542                         | 0.00          |
| 17/08/2023 | ES42 On 01-August-24    |        |              | Bond Future        | 13.63     | 68.6960                       | 68.3441   | 68.6960                         | 0.00          |
| 17/08/2023 | ES42 On 07-November-24  |        |              | Bond Future        | 13.82     | 66.0240                       | 65.6643   | 66.0240                         | 0.00          |
| 17/08/2023 | GOVI On 02-November-23  |        |              | GOVI               | 887.33    | 890.2160                      | 887.3260  | 890.2160                        | 823.00        |
| 17/08/2023 | GOVI On 02-November-23  | 885.80 | Call         | GOVI               | 15260     | 4                             | 2         | 4                               | 0.00          |
| 17/08/2023 | GOVI On 02-November-23  | 885.81 | Call         | GOVI               | 15160     | 4                             | 2         | 4                               | 0.00          |
| 17/08/2023 | GOVI On 02-November-23  | 885.82 | Call         | GOVI               | 15060     | 4                             | 2         | 4                               | 0.00          |
| 17/08/2023 | GOVI On 02-November-23  | 885.81 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GOVI On 02-November-23  | 885.82 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GOVI On 02-November-23  | 885.80 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GOVI On 01-February-24  |        |              | GOVI               | 907.33    | 910.2810                      | 907.3250  | 910.2810                        | 0.00          |
| 17/08/2023 | GOVI On 01-February-24  | 879.98 | Call         | GOVI               | 273450    | 30                            | 27        | 30                              | 0.00          |
| 17/08/2023 | GOVI On 01-February-24  | 879.99 | Call         | GOVI               | 273350    | 30                            | 27        | 30                              | 0.00          |
| 17/08/2023 | GOVI On 01-February-24  | 880.00 | Call         | GOVI               | 273250    | 30                            | 27        | 30                              | 0.00          |
| 17/08/2023 | GOVI On 01-February-24  | 880.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GOVI On 01-February-24  | 879.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GOVI On 01-February-24  | 879.98 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GOVI On 02-May-24       |        |              | GOVI               | 927.81    | 930.8330                      | 927.8110  | 930.8330                        | 0.00          |
| 17/08/2023 | GOVI On 02-May-24       | 950.97 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GOVI On 02-May-24       | 950.98 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GOVI On 02-May-24       | 950.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | GOVI On 02-May-24       | 950.97 | Put          | GOVI               | 231590    | 20                            | 23        | 20                              | 0.00          |
| 17/08/2023 | GOVI On 02-May-24       | 950.98 | Put          | GOVI               | 231690    | 20                            | 23        | 20                              | 0.00          |
| 17/08/2023 | GOVI On 02-May-24       | 950.99 | Put          | GOVI               | 231790    | 20                            | 23        | 20                              | 0.00          |
| 17/08/2023 | GOVI On 01-August-24    |        |              | GOVI               | 948.94    | 952.0330                      | 948.9440  | 952.0330                        | 0.00          |
| 17/08/2023 | GOVI On 01-August-24    | 943.37 | Call         | GOVI               | 55740     | 9                             | 6         | 9                               | 0.00          |
| 17/08/2023 | GOVI On 01-August-24    | 943.38 | Call         | GOVI               | 55640     | 9                             | 6         | 9                               | 0.00          |
| 17/08/2023 | GOVI On 01-August-24    | 943.39 | Call         | GOVI               | 55540     | 9                             | 6         | 9                               | 0.00          |
| 17/08/2023 | GOVI On 01-August-24    | 943.39 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GOVI On 01-August-24    | 943.38 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GOVI On 01-August-24    | 943.37 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GOVI On 07-November-24  |        |              | GOVI               | 970.91    | 974.0630                      | 970.9070  | 974.0630                        | 0.00          |
| 17/08/2023 | GOVI On 07-November-24  | 948.80 | Call         | GOVI               | 221070    | 25                            | 22        | 25                              | 0.00          |
| 17/08/2023 | GOVI On 07-November-24  | 948.78 | Call         | GOVI               | 221270    | 25                            | 22        | 25                              | 0.00          |
| 17/08/2023 | GOVI On 07-November-24  | 948.79 | Call         | GOVI               | 221170    | 25                            | 22        | 25                              | 0.00          |
| 17/08/2023 | GOVI On 07-November-24  | 948.79 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GOVI On 07-November-24  | 948.78 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GOVI On 07-November-24  | 948.80 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 17/08/2023 | IGOV On 02-November-23  |        |              | Index Future       | 335.13    | 336.3180                      | 335.1280  | 336.3180                        | 515.00        |
| 17/08/2023 | IGOV On 01-February-24  |        |              | Index Future       | 342.76    | 343.9800                      | 342.7620  | 343.9800                        | 0.00          |
| 17/08/2023 | IGOV On 02-May-24       |        |              | Index Future       | 350.58    | 351.8240                      | 350.5790  | 351.8240                        | 0.00          |
| 17/08/2023 | IGOV On 01-August-24    |        |              | Index Future       | 358.64    | 359.9140                      | 358.6410  | 359.9140                        | 0.00          |
| 17/08/2023 | IGOV On 07-November-24  |        |              | Index Future       | 367.02    | 368.3240                      | 367.0230  | 368.3240                        | 0.00          |
| 17/08/2023 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 17/08/2023 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 17/08/2023 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 17/08/2023 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 17/08/2023 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 17/08/2023 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 17/08/2023 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 17/08/2023 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 17/08/2023 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 17/08/2023 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 17/08/2023 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 17/08/2023 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 17/08/2023 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 17/08/2023 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 8.51      | 91.5750                       | 91.4950   | 91.5750                         | 0.00          |
| 17/08/2023 | JBAF On 18-October-23   |        |              | Jibar Tradeable Future | 8.51      | 91.5150                       | 91.4900   | 91.5150                         | 0.00          |
| 17/08/2023 | JBAF On 15-November-23  |        |              | Jibar Tradeable Future | 8.55      | 91.5100                       | 91.4550   | 91.5100                         | 0.00          |
| 17/08/2023 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 8.54      | 91.4800                       | 91.4600   | 91.4800                         | 0.00          |
| 17/08/2023 | JBAF On 17-January-24   |        |              | Jibar Tradeable Future | 8.54      | 91.4850                       | 91.4600   | 91.4850                         | 0.00          |
| 17/08/2023 | JBAF On 21-February-24  |        |              | Jibar Tradeable Future | 8.48      | 91.5400                       | 91.5220   | 91.5400                         | 0.00          |
| 17/08/2023 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.53      | 91.5200                       | 91.4700   | 91.5200                         | 0.00          |
| 17/08/2023 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.49      | 91.6600                       | 91.5100   | 91.6600                         | 0.00          |
| 17/08/2023 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 8.34      | 91.7700                       | 91.6600   | 91.7700                         | 0.00          |
| 17/08/2023 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 8.16      | 91.8700                       | 91.8450   | 91.8700                         | 0.00          |
| 17/08/2023 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 8.12      | 91.9750                       | 91.8800   | 91.9750                         | 0.00          |
| 17/08/2023 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 8.09      | 92.0250                       | 91.9150   | 92.0250                         | 0.00          |
| 17/08/2023 | R035 On 02-November-23  |        |              | Bond Future            | 11.91     | 83.3672                       | 83.0435   | 83.3672                         | 168,804.00    |
| 17/08/2023 | R035 On 02-November-23  | 10.62  | Call         | Bond Future            | 146       | 0                             | 0         | 0                               | 400.00        |
| 17/08/2023 | R035 On 02-November-23  | 12.24  | Call         | Bond Future            | 3157      | 3                             | 3         | 3                               | 731.00        |
| 17/08/2023 | R035 On 02-November-23  | 11.43  | Call         | Bond Future            | 1006      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R035 On 02-November-23  | 11.74  | Call         | Bond Future            | 1680      | 2                             | 2         | 2                               | 731.00        |
| 17/08/2023 | R035 On 02-November-23  | 11.12  | Call         | Bond Future            | 537       | 1                             | 1         | 1                               | 400.00        |
| 17/08/2023 | R035 On 02-November-23  | 11.41  | Call         | Bond Future            | 970       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R035 On 02-November-23  | 12.85  | Call         | Bond Future            | 5425      | 6                             | 5         | 6                               | 0.00          |
| 17/08/2023 | R035 On 02-November-23  | 13.59  | Call         | Bond Future            | 8486      | 9                             | 8         | 9                               | 0.00          |
| 17/08/2023 | R035 On 02-November-23  | 11.42  | Call         | Bond Future            | 988       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R035 On 02-November-23  | 11.42  | Put          | Bond Future            | 3642      | 3                             | 4         | 3                               | 0.00          |
| 17/08/2023 | R035 On 02-November-23  | 13.59  | Put          | Bond Future            | 221       | 0                             | 0         | 0                               | 731.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | R035 On 02-November-23 | 12.85  | Put          | Bond Future | 644       | 1                             | 1         | 1                               | 400.00        |
| 17/08/2023 | R035 On 02-November-23 | 11.41  | Put          | Bond Future | 3679      | 3                             | 4         | 3                               | 0.00          |
| 17/08/2023 | R035 On 02-November-23 | 11.74  | Put          | Bond Future | 2584      | 2                             | 3         | 2                               | 0.00          |
| 17/08/2023 | R035 On 02-November-23 | 11.43  | Put          | Bond Future | 3605      | 3                             | 4         | 3                               | 0.00          |
| 17/08/2023 | R035 On 02-November-23 | 12.24  | Put          | Bond Future | 1429      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R035 On 02-November-23 | 10.62  | Put          | Bond Future | 7409      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | R035 On 02-November-23 | 11.12  | Put          | Bond Future | 4879      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R035 On 01-February-24 |        |              | Bond Future | 12.02     | 85.2463                       | 84.9151   | 85.2463                         | 0.00          |
| 17/08/2023 | R035 On 01-February-24 | 12.20  | Call         | Bond Future | 3564      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R035 On 01-February-24 | 11.12  | Call         | Bond Future | 1070      | 1                             | 1         | 1                               | 400.00        |
| 17/08/2023 | R035 On 01-February-24 | 12.18  | Call         | Bond Future | 3504      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R035 On 01-February-24 | 13.46  | Call         | Bond Future | 7965      | 8                             | 8         | 8                               | 0.00          |
| 17/08/2023 | R035 On 01-February-24 | 12.19  | Call         | Bond Future | 3534      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R035 On 01-February-24 | 10.62  | Call         | Bond Future | 499       | 1                             | 0         | 1                               | 400.00        |
| 17/08/2023 | R035 On 01-February-24 | 10.62  | Put          | Bond Future | 8269      | 8                             | 8         | 8                               | 0.00          |
| 17/08/2023 | R035 On 01-February-24 | 11.12  | Put          | Bond Future | 5950      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | R035 On 01-February-24 | 12.18  | Put          | Bond Future | 2676      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R035 On 01-February-24 | 12.19  | Put          | Bond Future | 2654      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R035 On 01-February-24 | 13.46  | Put          | Bond Future | 933       | 1                             | 1         | 1                               | 400.00        |
| 17/08/2023 | R035 On 01-February-24 | 12.20  | Put          | Bond Future | 2633      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R035 On 02-May-24      |        |              | Bond Future | 12.13     | 82.6566                       | 82.3181   | 82.6566                         | 0.00          |
| 17/08/2023 | R035 On 02-May-24      | 11.21  | Call         | Bond Future | 1657      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R035 On 02-May-24      | 11.19  | Call         | Bond Future | 1623      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R035 On 02-May-24      | 11.20  | Call         | Bond Future | 1640      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R035 On 02-May-24      | 11.20  | Put          | Bond Future | 6579      | 6                             | 7         | 6                               | 0.00          |
| 17/08/2023 | R035 On 02-May-24      | 11.19  | Put          | Bond Future | 6617      | 6                             | 7         | 6                               | 0.00          |
| 17/08/2023 | R035 On 02-May-24      | 11.21  | Put          | Bond Future | 6540      | 6                             | 7         | 6                               | 0.00          |
| 17/08/2023 | R035 On 01-August-24   |        |              | Bond Future | 12.23     | 84.5377                       | 84.1917   | 84.5377                         | 0.00          |
| 17/08/2023 | R035 On 01-August-24   | 11.79  | Call         | Bond Future | 3036      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R035 On 01-August-24   | 11.80  | Call         | Bond Future | 3059      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R035 On 01-August-24   | 11.81  | Call         | Bond Future | 3082      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R035 On 01-August-24   | 11.80  | Put          | Bond Future | 5282      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R035 On 01-August-24   | 11.79  | Put          | Bond Future | 5311      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | R035 On 01-August-24   | 11.81  | Put          | Bond Future | 5253      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R035 On 07-November-24 |        |              | Bond Future | 12.39     | 81.9691                       | 81.6154   | 81.9691                         | 0.00          |
| 17/08/2023 | R035 On 07-November-24 | 12.19  | Call         | Bond Future | 3975      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R035 On 07-November-24 | 12.17  | Call         | Bond Future | 3924      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R035 On 07-November-24 | 12.18  | Call         | Bond Future | 3949      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R035 On 07-November-24 | 12.18  | Put          | Bond Future | 4988      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R035 On 07-November-24 | 12.17  | Put          | Bond Future | 5013      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R035 On 07-November-24 | 12.19  | Put          | Bond Future | 4963      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R053 On 02-November-23 |        |              | Bond Future | 12.43     | 95.4476                       | 94.9215   | 95.4476                         | 5,189.00      |
| 17/08/2023 | R053 On 02-November-23 | 12.83  | Call         | Bond Future | 4806      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R053 On 02-November-23 | 12.81  | Call         | Bond Future | 4713      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R053 On 02-November-23 | 12.82  | Call         | Bond Future | 4759      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R053 On 02-November-23 | 12.82  | Put          | Bond Future | 1936      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R053 On 02-November-23 | 12.81  | Put          | Bond Future | 1959      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R053 On 02-November-23 | 12.83  | Put          | Bond Future | 1913      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R053 On 01-February-24 |        |              | Bond Future | 12.53     | 97.5992                       | 97.0611   | 97.5992                         | 0.00          |
| 17/08/2023 | R053 On 01-February-24 | 12.94  | Call         | Bond Future | 6216      | 7                             | 6         | 7                               | 0.00          |
| 17/08/2023 | R053 On 01-February-24 | 12.92  | Call         | Bond Future | 6129      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | R053 On 01-February-24 | 12.93  | Call         | Bond Future | 6173      | 7                             | 6         | 7                               | 0.00          |
| 17/08/2023 | R053 On 01-February-24 | 12.94  | Put          | Bond Future | 3315      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R053 On 01-February-24 | 12.92  | Put          | Bond Future | 3365      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R053 On 01-February-24 | 12.93  | Put          | Bond Future | 3340      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R053 On 02-May-24      |        |              | Bond Future | 12.63     | 93.9359                       | 93.3858   | 93.9359                         | 0.00          |
| 17/08/2023 | R053 On 02-May-24      | 13.02  | Call         | Bond Future | 7116      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | R053 On 02-May-24      | 13.03  | Call         | Bond Future | 7157      | 8                             | 7         | 8                               | 0.00          |
| 17/08/2023 | R053 On 02-May-24      | 13.04  | Call         | Bond Future | 7199      | 8                             | 7         | 8                               | 0.00          |
| 17/08/2023 | R053 On 02-May-24      | 13.02  | Put          | Bond Future | 4441      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R053 On 02-May-24      | 13.03  | Put          | Bond Future | 4415      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R053 On 02-May-24      | 13.04  | Put          | Bond Future | 4390      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R053 On 01-August-24   |        |              | Bond Future | 12.74     | 96.0728                       | 95.5104   | 96.0728                         | 0.00          |
| 17/08/2023 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 7779      | 8                             | 8         | 8                               | 0.00          |
| 17/08/2023 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 7698      | 8                             | 8         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 7739      | 8                             | 8         | 8                               | 0.00          |
| 17/08/2023 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 5026      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 5052      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 5000      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R053 On 07-November-24 |        |              | Bond Future | 12.89     | 92.4114                       | 91.8364   | 92.4114                         | 0.00          |
| 17/08/2023 | R053 On 07-November-24 | 12.81  | Call         | Bond Future | 6455      | 7                             | 6         | 7                               | 0.00          |
| 17/08/2023 | R053 On 07-November-24 | 12.79  | Call         | Bond Future | 6382      | 7                             | 6         | 7                               | 0.00          |
| 17/08/2023 | R053 On 07-November-24 | 12.80  | Call         | Bond Future | 6418      | 7                             | 6         | 7                               | 0.00          |
| 17/08/2023 | R053 On 07-November-24 | 12.81  | Put          | Bond Future | 6982      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | R053 On 07-November-24 | 12.79  | Put          | Bond Future | 7048      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | R053 On 07-November-24 | 12.80  | Put          | Bond Future | 7014      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | R186 On 02-November-23 |        |              | Bond Future | 9.10      | 107.9060                      | 107.6854  | 107.9060                        | 133,353.00    |
| 17/08/2023 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 1308      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 1326      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R186 On 02-November-23 | 10.42  | Call         | Bond Future | 3600      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R186 On 02-November-23 | 9.15   | Call         | Bond Future | 925       | 1                             | 1         | 1                               | 1,715.00      |
| 17/08/2023 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 1344      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 540       | 0                             | 1         | 0                               | 0.00          |
| 17/08/2023 | R186 On 02-November-23 | 10.42  | Put          | Bond Future | 86        | 0                             | 0         | 0                               | 1,715.00      |
| 17/08/2023 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 549       | 0                             | 1         | 0                               | 0.00          |
| 17/08/2023 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 558       | 0                             | 1         | 0                               | 0.00          |
| 17/08/2023 | R186 On 02-November-23 | 9.15   | Put          | Bond Future | 800       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R186 On 01-February-24 |        |              | Bond Future | 9.10      | 105.0273                      | 104.8015  | 105.0273                        | 0.00          |
| 17/08/2023 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 1874      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 1856      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 1839      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 810       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 826       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 818       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R186 On 02-May-24      |        |              | Bond Future | 9.09      | 107.3975                      | 107.1668  | 107.3975                        | 0.00          |
| 17/08/2023 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 344       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | R186 On 02-May-24      | 9.73   | Call         | Bond Future | 2360      | 3                             | 2         | 3                               | 2,030.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 338       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | R186 On 02-May-24      | 10.40  | Call         | Bond Future | 3540      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 349       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 2910      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R186 On 02-May-24      | 9.73   | Put          | Bond Future | 875       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R186 On 02-May-24      | 10.40  | Put          | Bond Future | 532       | 0                             | 1         | 0                               | 2,030.00      |
| 17/08/2023 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 2947      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 2928      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R186 On 01-August-24   |        |              | Bond Future | 9.07      | 104.5309                      | 104.2952  | 104.5309                        | 0.00          |
| 17/08/2023 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 1034      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 1013      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 1023      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 1825      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 1847      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 1836      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R186 On 07-November-24 |        |              | Bond Future | 9.12      | 106.9377                      | 106.6970  | 106.9377                        | 0.00          |
| 17/08/2023 | R186 On 07-November-24 | 9.14   | Call         | Bond Future | 1490      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | R186 On 07-November-24 | 9.13   | Call         | Bond Future | 1479      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | R186 On 07-November-24 | 9.15   | Call         | Bond Future | 1501      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R186 On 07-November-24 | 9.14   | Put          | Bond Future | 1458      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R186 On 07-November-24 | 9.13   | Put          | Bond Future | 1466      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R186 On 07-November-24 | 9.15   | Put          | Bond Future | 1450      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R197 On 02-November-23 |        |              | Bond Future | 342.06    | 342.3734                      | 342.0566  | 342.3734                        | 0.00          |
| 17/08/2023 | R202 On 02-November-23 |        |              | Bond Future | 258.25    | 258.2591                      | 258.2456  | 258.2591                        | 4,746.00      |
| 17/08/2023 | R202 On 01-February-24 |        |              | Bond Future | 259.18    | 259.1895                      | 259.1751  | 259.1895                        | 460.00        |
| 17/08/2023 | R202 On 02-May-24      |        |              | Bond Future | 265.09    | 265.0997                      | 265.0854  | 265.0997                        | 0.00          |
| 17/08/2023 | R202 On 01-August-24   |        |              | Bond Future | 266.10    | 266.1153                      | 266.1004  | 266.1153                        | 0.00          |
| 17/08/2023 | R202 On 07-November-24 |        |              | Bond Future | 272.31    | 272.3223                      | 272.3084  | 272.3223                        | 0.00          |
| 17/08/2023 | R209 On 02-November-23 |        |              | Bond Future | 11.97     | 64.4458                       | 64.1384   | 64.4458                         | 26,959.00     |
| 17/08/2023 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 636       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 610       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 623       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 3670      | 3                             | 4         | 3                               | 0.00          |
| 17/08/2023 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 3707      | 3                             | 4         | 3                               | 0.00          |
| 17/08/2023 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 3634      | 3                             | 4         | 3                               | 0.00          |
| 17/08/2023 | R209 On 01-February-24 |        |              | Bond Future | 12.07     | 65.8985                       | 65.5841   | 65.8985                         | 1,690.00      |
| 17/08/2023 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 2805      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 2830      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 2855      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 2529      | 2                             | 3         | 2                               | 0.00          |
| 17/08/2023 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 2549      | 2                             | 3         | 2                               | 0.00          |
| 17/08/2023 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 2569      | 2                             | 3         | 2                               | 0.00          |
| 17/08/2023 | R209 On 02-May-24      |        |              | Bond Future | 12.17     | 64.2321                       | 63.9107   | 64.2321                         | 0.00          |
| 17/08/2023 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 1368      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 1339      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 1353      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 6049      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 6084      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 6013      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | R209 On 01-August-24   |        |              | Bond Future | 12.27     | 65.6937                       | 65.3650   | 65.6937                         | 0.00          |
| 17/08/2023 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 2666      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 2687      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 2707      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 4843      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 4870      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 4896      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R209 On 07-November-24 |        |              | Bond Future | 12.40     | 64.0501                       | 63.7142   | 64.0501                         | 0.00          |
| 17/08/2023 | R209 On 07-November-24 | 12.23  | Call         | Bond Future | 3624      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R209 On 07-November-24 | 12.21  | Call         | Bond Future | 3579      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R209 On 07-November-24 | 12.22  | Call         | Bond Future | 3602      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R209 On 07-November-24 | 12.22  | Put          | Bond Future | 4420      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R209 On 07-November-24 | 12.21  | Put          | Bond Future | 4442      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R209 On 07-November-24 | 12.23  | Put          | Bond Future | 4398      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | R210 On 02-November-23 |        |              | Bond Future | 227.16    | 227.3657                      | 227.1565  | 227.3657                        | 70.00         |
| 17/08/2023 | R210 On 01-February-24 |        |              | Bond Future | 232.33    | 232.5451                      | 232.3309  | 232.5451                        | 300.00        |
| 17/08/2023 | R210 On 02-May-24      |        |              | Bond Future | 234.39    | 234.6044                      | 234.3854  | 234.6044                        | 0.00          |
| 17/08/2023 | R210 On 01-August-24   |        |              | Bond Future | 239.77    | 239.9974                      | 239.7738  | 239.9974                        | 0.00          |
| 17/08/2023 | R210 On 07-November-24 |        |              | Bond Future | 242.05    | 242.2760                      | 242.0477  | 242.2760                        | 0.00          |
| 17/08/2023 | R213 On 02-November-23 |        |              | Bond Future | 10.93     | 82.0818                       | 81.8388   | 82.0818                         | 33,183.00     |
| 17/08/2023 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 2025      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R213 On 02-November-23 | 12.70  | Call         | Bond Future | 7310      | 8                             | 7         | 8                               | 0.00          |
| 17/08/2023 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 2051      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R213 On 02-November-23 | 11.44  | Call         | Bond Future | 2959      | 3                             | 3         | 3                               | 731.00        |
| 17/08/2023 | R213 On 02-November-23 | 10.94  | Call         | Bond Future | 1608      | 2                             | 2         | 2                               | 731.00        |
| 17/08/2023 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 2077      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 1231      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R213 On 02-November-23 | 10.94  | Put          | Bond Future | 1576      | 1                             | 2         | 1                               | 0.00          |
| 17/08/2023 | R213 On 02-November-23 | 11.44  | Put          | Bond Future | 807       | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 1248      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R213 On 02-November-23 | 12.70  | Put          | Bond Future | 121       | 0                             | 0         | 0                               | 731.00        |
| 17/08/2023 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 1265      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R213 On 01-February-24 |        |              | Bond Future | 11.02     | 83.9319                       | 83.6833   | 83.9319                         | 0.00          |
| 17/08/2023 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 4187      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 4130      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 4158      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 1326      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 1338      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 1315      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R213 On 02-May-24      |        |              | Bond Future | 11.11     | 82.2663                       | 82.0122   | 82.2663                         | 0.00          |
| 17/08/2023 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 1356      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 1370      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 1384      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 4780      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 4809      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 4838      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | R213 On 01-August-24   |        |              | Bond Future | 11.19     | 84.1388                       | 83.8791   | 84.1388                         | 0.00          |
| 17/08/2023 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 2500      | 3                             | 2         | 3                               | 0.00          |
| 17/08/2023 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 2461      | 3                             | 2         | 3                               | 0.00          |
| 17/08/2023 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 2480      | 3                             | 2         | 3                               | 0.00          |
| 17/08/2023 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 3780      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 3801      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 3759      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R213 On 07-November-24 |        |              | Bond Future | 11.33     | 82.5169                       | 82.2516   | 82.5169                         | 0.00          |
| 17/08/2023 | R213 On 07-November-24 | 11.21  | Call         | Bond Future | 3182      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R213 On 07-November-24 | 11.22  | Call         | Bond Future | 3202      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R213 On 07-November-24 | 11.23  | Call         | Bond Future | 3223      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R213 On 07-November-24 | 11.23  | Put          | Bond Future | 3621      | 3                             | 4         | 3                               | 0.00          |
| 17/08/2023 | R213 On 07-November-24 | 11.22  | Put          | Bond Future | 3639      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R213 On 07-November-24 | 11.21  | Put          | Bond Future | 3658      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R214 On 02-November-23 |        |              | Bond Future | 12.34     | 60.1248                       | 59.8140   | 60.1248                         | 22,216.00     |
| 17/08/2023 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 382       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 400       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 391       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 4783      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 4826      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 4739      | 4                             | 5         | 4                               | 0.00          |
| 17/08/2023 | R214 On 01-February-24 |        |              | Bond Future | 12.45     | 61.4801                       | 61.1621   | 61.4801                         | 0.00          |
| 17/08/2023 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 2021      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 2042      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 2064      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 3413      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 3439      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 3466      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R214 On 02-May-24      |        |              | Bond Future | 12.54     | 59.5618                       | 59.2368   | 59.5618                         | 0.00          |
| 17/08/2023 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 1296      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 1267      | 1                             | 1         | 1                               | 0.00          |
| 17/08/2023 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 1281      | 1                             | 1         | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 6549      | 6                             | 7         | 6                               | 0.00          |
| 17/08/2023 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 6587      | 6                             | 7         | 6                               | 0.00          |
| 17/08/2023 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 6510      | 6                             | 7         | 6                               | 0.00          |
| 17/08/2023 | R214 On 01-August-24   |        |              | Bond Future | 12.64     | 60.9173                       | 60.5850   | 60.9173                         | 0.00          |
| 17/08/2023 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 2751      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 2772      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 2793      | 3                             | 3         | 3                               | 0.00          |
| 17/08/2023 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 4950      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 4977      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 5004      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R214 On 07-November-24 |        |              | Bond Future | 12.78     | 59.0130                       | 58.6733   | 59.0130                         | 0.00          |
| 17/08/2023 | R214 On 07-November-24 | 12.62  | Call         | Bond Future | 3733      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R214 On 07-November-24 | 12.60  | Call         | Bond Future | 3687      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R214 On 07-November-24 | 12.61  | Call         | Bond Future | 3710      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R214 On 07-November-24 | 12.61  | Put          | Bond Future | 4473      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R214 On 07-November-24 | 12.60  | Put          | Bond Future | 4496      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R214 On 07-November-24 | 12.62  | Put          | Bond Future | 4451      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R248 On 02-November-23 |        |              | Bond Future | 12.47     | 73.8115                       | 73.3750   | 73.8115                         | 232,212.00    |
| 17/08/2023 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 391       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | R248 On 02-November-23 | 11.80  | Call         | Bond Future | 783       | 1                             | 1         | 1                               | 207.00        |
| 17/08/2023 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 372       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 381       | 0                             | 0         | 0                               | 0.00          |
| 17/08/2023 | R248 On 02-November-23 | 12.50  | Call         | Bond Future | 2442      | 3                             | 2         | 3                               | 207.00        |
| 17/08/2023 | R248 On 02-November-23 | 13.60  | Call         | Bond Future | 6561      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 6361      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | R248 On 02-November-23 | 13.60  | Put          | Bond Future | 590       | 1                             | 1         | 1                               | 207.00        |
| 17/08/2023 | R248 On 02-November-23 | 11.80  | Put          | Bond Future | 4767      | 4                             | 5         | 4                               | 0.00          |
| 17/08/2023 | R248 On 02-November-23 | 12.50  | Put          | Bond Future | 2253      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 6473      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 6417      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | R248 On 01-February-24 |        |              | Bond Future | 12.57     | 75.4751                       | 75.0287   | 75.4751                         | 0.00          |
| 17/08/2023 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 2295      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2023 | R248 On 01-February-24 | 12.30  | Call         | Bond Future | 2659      | 3                             | 3         | 3                               | 1,000.00      |
| 17/08/2023 | R248 On 01-February-24 | 13.37  | Call         | Bond Future | 6115      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 2246      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R248 On 01-February-24 | 11.50  | Call         | Bond Future | 986       | 1                             | 1         | 1                               | 1,000.00      |
| 17/08/2023 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 2270      | 2                             | 2         | 2                               | 0.00          |
| 17/08/2023 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 4726      | 4                             | 5         | 4                               | 0.00          |
| 17/08/2023 | R248 On 01-February-24 | 11.50  | Put          | Bond Future | 7497      | 7                             | 7         | 7                               | 0.00          |
| 17/08/2023 | R248 On 01-February-24 | 12.30  | Put          | Bond Future | 4230      | 4                             | 4         | 4                               | 0.00          |
| 17/08/2023 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 4760      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R248 On 01-February-24 | 13.37  | Put          | Bond Future | 1895      | 2                             | 2         | 2                               | 1,000.00      |
| 17/08/2023 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 4691      | 4                             | 5         | 4                               | 0.00          |
| 17/08/2023 | R248 On 02-May-24      |        |              | Bond Future | 12.68     | 72.7284                       | 72.2721   | 72.7284                         | 0.00          |
| 17/08/2023 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 1447      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 1414      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 1430      | 2                             | 1         | 2                               | 0.00          |
| 17/08/2023 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 8664      | 8                             | 9         | 8                               | 0.00          |
| 17/08/2023 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 8763      | 8                             | 9         | 8                               | 0.00          |
| 17/08/2023 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 8713      | 8                             | 9         | 8                               | 0.00          |
| 17/08/2023 | R248 On 01-August-24   |        |              | Bond Future | 12.78     | 74.3834                       | 73.9168   | 74.3834                         | 13,000.00     |
| 17/08/2023 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 3466      | 4                             | 3         | 4                               | 0.00          |
| 17/08/2023 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 3415      | 4                             | 3         | 4                               | 0.00          |
| 17/08/2023 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 3440      | 4                             | 3         | 4                               | 0.00          |
| 17/08/2023 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 6104      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 6137      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 6071      | 6                             | 6         | 6                               | 0.00          |
| 17/08/2023 | R248 On 07-November-24 |        |              | Bond Future | 12.93     | 71.6436                       | 71.1665   | 71.6436                         | 0.00          |
| 17/08/2023 | R248 On 07-November-24 | 12.78  | Call         | Bond Future | 4740      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R248 On 07-November-24 | 12.79  | Call         | Bond Future | 4768      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R248 On 07-November-24 | 12.80  | Call         | Bond Future | 4796      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R248 On 07-November-24 | 12.80  | Put          | Bond Future | 5478      | 5                             | 5         | 5                               | 0.00          |
| 17/08/2023 | R248 On 07-November-24 | 12.79  | Put          | Bond Future | 5505      | 5                             | 6         | 5                               | 0.00          |
| 17/08/2023 | R248 On 07-November-24 | 12.78  | Put          | Bond Future | 5531      | 5                             | 6         | 5                               | 0.00          |