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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2023

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | 2025 On 03-August-23   |        |              | Bond Future        | 169.44    | 169.4398                      | 169.4405  | 169.4398                        | 812.00        |
| 25/07/2023 | 2025 On 02-November-23 |        |              | Bond Future        | 173.17    | 173.1665                      | 173.1667  | 173.1665                        | 5,556.00      |
| 25/07/2023 | 2025 On 01-February-24 |        |              | Bond Future        | 175.35    | 175.3467                      | 175.3465  | 175.3467                        | 214.00        |
| 25/07/2023 | 2025 On 02-May-24      |        |              | Bond Future        | 179.37    | 179.3709                      | 179.3709  | 179.3709                        | 0.00          |
| 25/07/2023 | 2025 On 01-August-24   |        |              | Bond Future        | 181.71    | 181.7104                      | 181.7106  | 181.7104                        | 0.00          |
| 25/07/2023 | 2029 On 03-August-23   |        |              | Bond Future        | 122.42    | 122.4176                      | 122.4187  | 122.4176                        | 1,075.00      |
| 25/07/2023 | 2029 On 02-November-23 |        |              | Bond Future        | 123.78    | 123.7810                      | 123.7817  | 123.7810                        | 1,287.00      |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | 2029 On 01-February-24 |        |              | Bond Future | 126.62    | 126.6172                      | 126.6177  | 126.6172                        | 728.00        |
| 25/07/2023 | 2029 On 02-May-24      |        |              | Bond Future | 128.16    | 128.1603                      | 128.1609  | 128.1603                        | 0.00          |
| 25/07/2023 | 2029 On 01-August-24   |        |              | Bond Future | 131.14    | 131.1416                      | 131.1423  | 131.1416                        | 0.00          |
| 25/07/2023 | 2030 On 03-August-23   |        |              | Bond Future | 10.28     | 89.6163                       | 10.2798   | 89.6163                         | 54,720.00     |
| 25/07/2023 | 2030 On 03-August-23   | 11.36  | Call         | Bond Future | 4528      | 5                             | 4528      | 5                               | 0.00          |
| 25/07/2023 | 2030 On 03-August-23   | 12.59  | Call         | Bond Future | 9335      | 9                             | 9335      | 9                               | 0.00          |
| 25/07/2023 | 2030 On 03-August-23   | 10.40  | Call         | Bond Future | 823       | 1                             | 823       | 1                               | 1,012.00      |
| 25/07/2023 | 2030 On 03-August-23   | 10.65  | Call         | Bond Future | 1675      | 2                             | 1675      | 2                               | 350.00        |
| 25/07/2023 | 2030 On 03-August-23   | 11.34  | Call         | Bond Future | 4447      | 4                             | 4447      | 4                               | 0.00          |
| 25/07/2023 | 2030 On 03-August-23   | 12.89  | Call         | Bond Future | 10455     | 10                            | 10455     | 10                              | 0.00          |
| 25/07/2023 | 2030 On 03-August-23   | 11.35  | Call         | Bond Future | 4488      | 5                             | 4488      | 5                               | 0.00          |
| 25/07/2023 | 2030 On 03-August-23   | 11.36  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 25/07/2023 | 2030 On 03-August-23   | 12.89  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 350.00        |
| 25/07/2023 | 2030 On 03-August-23   | 11.34  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 25/07/2023 | 2030 On 03-August-23   | 10.65  | Put          | Bond Future | 90        | 0                             | 90        | 0                               | 0.00          |
| 25/07/2023 | 2030 On 03-August-23   | 12.59  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,012.00      |
| 25/07/2023 | 2030 On 03-August-23   | 10.40  | Put          | Bond Future | 305       | 0                             | 305       | 0                               | 0.00          |
| 25/07/2023 | 2030 On 03-August-23   | 11.35  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 |        |              | Bond Future | 10.35     | 91.5651                       | 10.3511   | 91.5651                         | 85,166.00     |
| 25/07/2023 | 2030 On 02-November-23 | 12.27  | Call         | Bond Future | 7764      | 8                             | 7764      | 8                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 | 11.12  | Call         | Bond Future | 3819      | 4                             | 3819      | 4                               | 500.00        |
| 25/07/2023 | 2030 On 02-November-23 | 11.57  | Call         | Bond Future | 5302      | 5                             | 5302      | 5                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 | 10.82  | Call         | Bond Future | 2920      | 3                             | 2920      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 | 9.89   | Call         | Bond Future | 919       | 1                             | 919       | 1                               | 500.00        |
| 25/07/2023 | 2030 On 02-November-23 | 10.62  | Call         | Bond Future | 2377      | 2                             | 2377      | 2                               | 500.00        |
| 25/07/2023 | 2030 On 02-November-23 | 11.43  | Call         | Bond Future | 4828      | 5                             | 4828      | 5                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 | 10.80  | Call         | Bond Future | 2863      | 3                             | 2863      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 | 10.81  | Call         | Bond Future | 2891      | 3                             | 2891      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 | 10.07  | Call         | Bond Future | 1194      | 1                             | 1194      | 1                               | 800.00        |
| 25/07/2023 | 2030 On 02-November-23 | 10.39  | Call         | Bond Future | 1823      | 2                             | 1823      | 2                               | 500.00        |
| 25/07/2023 | 2030 On 02-November-23 | 9.57   | Call         | Bond Future | 550       | 1                             | 550       | 1                               | 800.00        |
| 25/07/2023 | 2030 On 02-November-23 | 9.57   | Put          | Bond Future | 3912      | 4                             | 3912      | 4                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 | 10.07  | Put          | Bond Future | 2386      | 2                             | 2386      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | 2030 On 02-November-23 | 10.81  | Put          | Bond Future | 987       | 1                             | 987       | 1                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 | 10.80  | Put          | Bond Future | 1000      | 1                             | 1000      | 1                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 | 11.43  | Put          | Bond Future | 432       | 0                             | 432       | 0                               | 500.00        |
| 25/07/2023 | 2030 On 02-November-23 | 12.27  | Put          | Bond Future | 132       | 0                             | 132       | 0                               | 500.00        |
| 25/07/2023 | 2030 On 02-November-23 | 10.62  | Put          | Bond Future | 1256      | 1                             | 1256      | 1                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 | 9.89   | Put          | Bond Future | 2884      | 3                             | 2884      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 | 10.82  | Put          | Bond Future | 975       | 1                             | 975       | 1                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 | 10.39  | Put          | Bond Future | 1660      | 2                             | 1660      | 2                               | 0.00          |
| 25/07/2023 | 2030 On 02-November-23 | 11.57  | Put          | Bond Future | 355       | 0                             | 355       | 0                               | 800.00        |
| 25/07/2023 | 2030 On 02-November-23 | 11.12  | Put          | Bond Future | 658       | 1                             | 658       | 1                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 |        |              | Bond Future | 10.41     | 89.6353                       | 10.4096   | 89.6353                         | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 11.86  | Call         | Bond Future | 6359      | 6                             | 6359      | 6                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 12.10  | Call         | Bond Future | 7125      | 7                             | 7125      | 7                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 11.75  | Call         | Bond Future | 6013      | 6                             | 6013      | 6                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 11.31  | Call         | Bond Future | 4678      | 5                             | 4678      | 5                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 11.35  | Call         | Bond Future | 4795      | 5                             | 4795      | 5                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 11.36  | Call         | Bond Future | 4825      | 5                             | 4825      | 5                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 10.39  | Call         | Bond Future | 2312      | 2                             | 2312      | 2                               | 500.00        |
| 25/07/2023 | 2030 On 01-February-24 | 10.07  | Call         | Bond Future | 1692      | 2                             | 1692      | 2                               | 400.00        |
| 25/07/2023 | 2030 On 01-February-24 | 9.57   | Call         | Bond Future | 980       | 1                             | 980       | 1                               | 400.00        |
| 25/07/2023 | 2030 On 01-February-24 | 9.89   | Call         | Bond Future | 1403      | 1                             | 1403      | 1                               | 500.00        |
| 25/07/2023 | 2030 On 01-February-24 | 11.37  | Call         | Bond Future | 4854      | 5                             | 4854      | 5                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 11.85  | Call         | Bond Future | 6327      | 6                             | 6327      | 6                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 10.16  | Call         | Bond Future | 1855      | 2                             | 1855      | 2                               | 200.00        |
| 25/07/2023 | 2030 On 01-February-24 | 11.00  | Call         | Bond Future | 3801      | 4                             | 3801      | 4                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 9.93   | Call         | Bond Future | 1463      | 1                             | 1463      | 1                               | 1,360.00      |
| 25/07/2023 | 2030 On 01-February-24 | 10.00  | Call         | Bond Future | 1572      | 2                             | 1572      | 2                               | 500.00        |
| 25/07/2023 | 2030 On 01-February-24 | 10.00  | Put          | Bond Future | 3262      | 3                             | 3262      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 9.57   | Put          | Bond Future | 4487      | 4                             | 4487      | 4                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 9.89   | Put          | Bond Future | 3553      | 4                             | 3553      | 4                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 9.93   | Put          | Bond Future | 3445      | 3                             | 3445      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 10.16  | Put          | Bond Future | 2880      | 3                             | 2880      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 11.85  | Put          | Bond Future | 687       | 1                             | 687       | 1                               | 500.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | 2030 On 01-February-24 | 11.37  | Put          | Bond Future | 1043      | 1                             | 1043      | 1                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 11.86  | Put          | Bond Future | 681       | 1                             | 681       | 1                               | 500.00        |
| 25/07/2023 | 2030 On 01-February-24 | 12.10  | Put          | Bond Future | 552       | 1                             | 552       | 1                               | 400.00        |
| 25/07/2023 | 2030 On 01-February-24 | 10.07  | Put          | Bond Future | 3091      | 3                             | 3091      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 10.39  | Put          | Bond Future | 2392      | 2                             | 2392      | 2                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 11.00  | Put          | Bond Future | 1433      | 1                             | 1433      | 1                               | 700.00        |
| 25/07/2023 | 2030 On 01-February-24 | 11.36  | Put          | Bond Future | 1052      | 1                             | 1052      | 1                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 11.35  | Put          | Bond Future | 1061      | 1                             | 1061      | 1                               | 0.00          |
| 25/07/2023 | 2030 On 01-February-24 | 11.31  | Put          | Bond Future | 1099      | 1                             | 1099      | 1                               | 1,360.00      |
| 25/07/2023 | 2030 On 01-February-24 | 11.75  | Put          | Bond Future | 749       | 1                             | 749       | 1                               | 200.00        |
| 25/07/2023 | 2030 On 02-May-24      |        |              | Bond Future | 10.48     | 91.6718                       | 10.4769   | 91.6718                         | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 13.15  | Call         | Bond Future | 10208     | 10                            | 10208     | 10                              | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 9.83   | Call         | Bond Future | 1592      | 2                             | 1592      | 2                               | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 11.12  | Call         | Bond Future | 4294      | 4                             | 4294      | 4                               | 500.00        |
| 25/07/2023 | 2030 On 02-May-24      | 11.94  | Call         | Bond Future | 6588      | 7                             | 6588      | 7                               | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 10.16  | Call         | Bond Future | 2133      | 2                             | 2133      | 2                               | 1,000.00      |
| 25/07/2023 | 2030 On 02-May-24      | 12.38  | Call         | Bond Future | 7909      | 8                             | 7909      | 8                               | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 10.62  | Call         | Bond Future | 3074      | 3                             | 3074      | 3                               | 500.00        |
| 25/07/2023 | 2030 On 02-May-24      | 10.82  | Call         | Bond Future | 3539      | 4                             | 3539      | 4                               | 1,080.00      |
| 25/07/2023 | 2030 On 02-May-24      | 9.81   | Call         | Bond Future | 1563      | 2                             | 1563      | 2                               | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 9.82   | Call         | Bond Future | 1577      | 2                             | 1577      | 2                               | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 9.66   | Call         | Bond Future | 1355      | 1                             | 1355      | 1                               | 1,000.00      |
| 25/07/2023 | 2030 On 02-May-24      | 9.66   | Put          | Bond Future | 4655      | 5                             | 4655      | 5                               | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 9.82   | Put          | Bond Future | 4219      | 4                             | 4219      | 4                               | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 9.81   | Put          | Bond Future | 4246      | 4                             | 4246      | 4                               | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 10.82  | Put          | Bond Future | 2197      | 2                             | 2197      | 2                               | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 10.62  | Put          | Bond Future | 2511      | 2                             | 2511      | 2                               | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 12.38  | Put          | Bond Future | 770       | 1                             | 770       | 1                               | 1,080.00      |
| 25/07/2023 | 2030 On 02-May-24      | 11.12  | Put          | Bond Future | 1798      | 2                             | 1798      | 2                               | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 10.16  | Put          | Bond Future | 3396      | 3                             | 3396      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 11.94  | Put          | Bond Future | 1035      | 1                             | 1035      | 1                               | 1,000.00      |
| 25/07/2023 | 2030 On 02-May-24      | 9.83   | Put          | Bond Future | 4193      | 4                             | 4193      | 4                               | 0.00          |
| 25/07/2023 | 2030 On 02-May-24      | 13.15  | Put          | Bond Future | 384       | 0                             | 384       | 0                               | 500.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | 2030 On 01-August-24   |        |              | Bond Future | 10.54     | 89.7781                       | 10.5438   | 89.7781                         | 0.00          |
| 25/07/2023 | 2030 On 01-August-24   | 10.39  | Call         | Bond Future | 2665      | 3                             | 2665      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 01-August-24   | 10.37  | Call         | Bond Future | 2626      | 3                             | 2626      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 01-August-24   | 10.38  | Call         | Bond Future | 2646      | 3                             | 2646      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 01-August-24   | 10.38  | Put          | Bond Future | 3274      | 3                             | 3274      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 01-August-24   | 10.37  | Put          | Bond Future | 3293      | 3                             | 3293      | 3                               | 0.00          |
| 25/07/2023 | 2030 On 01-August-24   | 10.39  | Put          | Bond Future | 3255      | 3                             | 3255      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 03-August-23   |        |              | Bond Future | 10.93     | 88.1956                       | 10.9318   | 88.1956                         | 73,498.00     |
| 25/07/2023 | 2032 On 03-August-23   | 11.45  | Call         | Bond Future | 2560      | 3                             | 2560      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 03-August-23   | 12.00  | Call         | Bond Future | 5086      | 5                             | 5086      | 5                               | 5,000.00      |
| 25/07/2023 | 2032 On 03-August-23   | 11.76  | Call         | Bond Future | 3984      | 4                             | 3984      | 4                               | 0.00          |
| 25/07/2023 | 2032 On 03-August-23   | 11.75  | Call         | Bond Future | 3938      | 4                             | 3938      | 4                               | 0.00          |
| 25/07/2023 | 2032 On 03-August-23   | 11.50  | Call         | Bond Future | 2787      | 3                             | 2787      | 3                               | 11,000.00     |
| 25/07/2023 | 2032 On 03-August-23   | 9.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,441.00      |
| 25/07/2023 | 2032 On 03-August-23   | 10.30  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 7,500.00      |
| 25/07/2023 | 2032 On 03-August-23   | 12.04  | Call         | Bond Future | 5268      | 5                             | 5268      | 5                               | 3,000.00      |
| 25/07/2023 | 2032 On 03-August-23   | 11.77  | Call         | Bond Future | 4030      | 4                             | 4030      | 4                               | 0.00          |
| 25/07/2023 | 2032 On 03-August-23   | 11.90  | Call         | Bond Future | 4628      | 5                             | 4628      | 5                               | 5,000.00      |
| 25/07/2023 | 2032 On 03-August-23   | 11.55  | Call         | Bond Future | 3016      | 3                             | 3016      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 03-August-23   | 11.55  | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 7,500.00      |
| 25/07/2023 | 2032 On 03-August-23   | 11.90  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 25/07/2023 | 2032 On 03-August-23   | 11.77  | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 25/07/2023 | 2032 On 03-August-23   | 12.04  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 3,000.00      |
| 25/07/2023 | 2032 On 03-August-23   | 10.30  | Put          | Bond Future | 3208      | 3                             | 3208      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 03-August-23   | 9.60   | Put          | Bond Future | 6949      | 7                             | 6949      | 7                               | 0.00          |
| 25/07/2023 | 2032 On 03-August-23   | 11.50  | Put          | Bond Future | 31        | 0                             | 31        | 0                               | 11,000.00     |
| 25/07/2023 | 2032 On 03-August-23   | 11.75  | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 25/07/2023 | 2032 On 03-August-23   | 11.76  | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 25/07/2023 | 2032 On 03-August-23   | 12.00  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 25/07/2023 | 2032 On 03-August-23   | 11.45  | Put          | Bond Future | 42        | 0                             | 42        | 0                               | 7,500.00      |
| 25/07/2023 | 2032 On 02-November-23 |        |              | Bond Future | 11.02     | 85.9511                       | 11.0220   | 85.9511                         | 178,236.00    |
| 25/07/2023 | 2032 On 02-November-23 | 11.78  | Call         | Bond Future | 4424      | 4                             | 4424      | 4                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 12.26  | Call         | Bond Future | 6198      | 6                             | 6198      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | 2032 On 02-November-23 | 11.28  | Call         | Bond Future | 2786      | 3                             | 2786      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 11.50  | Call         | Bond Future | 3470      | 4                             | 3470      | 4                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 11.09  | Call         | Bond Future | 2250      | 2                             | 2250      | 2                               | 500.00        |
| 25/07/2023 | 2032 On 02-November-23 | 11.22  | Call         | Bond Future | 2611      | 3                             | 2611      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 11.23  | Call         | Bond Future | 2640      | 3                             | 2640      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 10.58  | Call         | Bond Future | 1115      | 1                             | 1115      | 1                               | 500.00        |
| 25/07/2023 | 2032 On 02-November-23 | 11.90  | Call         | Bond Future | 4854      | 5                             | 4854      | 5                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 11.24  | Call         | Bond Future | 2669      | 3                             | 2669      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 10.71  | Call         | Bond Future | 1359      | 1                             | 1359      | 1                               | 500.00        |
| 25/07/2023 | 2032 On 02-November-23 | 11.00  | Call         | Bond Future | 2015      | 2                             | 2015      | 2                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 10.59  | Call         | Bond Future | 1132      | 1                             | 1132      | 1                               | 500.00        |
| 25/07/2023 | 2032 On 02-November-23 | 10.59  | Put          | Bond Future | 3260      | 3                             | 3260      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 11.00  | Put          | Bond Future | 2121      | 2                             | 2121      | 2                               | 500.00        |
| 25/07/2023 | 2032 On 02-November-23 | 10.58  | Put          | Bond Future | 3293      | 3                             | 3293      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 11.24  | Put          | Bond Future | 1621      | 2                             | 1621      | 2                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 11.50  | Put          | Bond Future | 1194      | 1                             | 1194      | 1                               | 500.00        |
| 25/07/2023 | 2032 On 02-November-23 | 11.09  | Put          | Bond Future | 1921      | 2                             | 1921      | 2                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 11.90  | Put          | Bond Future | 734       | 1                             | 734       | 1                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 11.23  | Put          | Bond Future | 1639      | 2                             | 1639      | 2                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 10.71  | Put          | Bond Future | 2889      | 3                             | 2889      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 11.22  | Put          | Bond Future | 1658      | 2                             | 1658      | 2                               | 0.00          |
| 25/07/2023 | 2032 On 02-November-23 | 11.28  | Put          | Bond Future | 1548      | 2                             | 1548      | 2                               | 500.00        |
| 25/07/2023 | 2032 On 02-November-23 | 12.26  | Put          | Bond Future | 465       | 0                             | 465       | 0                               | 500.00        |
| 25/07/2023 | 2032 On 02-November-23 | 11.78  | Put          | Bond Future | 851       | 1                             | 851       | 1                               | 500.00        |
| 25/07/2023 | 2032 On 01-February-24 |        |              | Bond Future | 11.10     | 87.9007                       | 11.1007   | 87.9007                         | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 11.85  | Call         | Bond Future | 5003      | 5                             | 5003      | 5                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 10.76  | Call         | Bond Future | 2036      | 2                             | 2036      | 2                               | 1,200.00      |
| 25/07/2023 | 2032 On 01-February-24 | 12.62  | Call         | Bond Future | 7641      | 8                             | 7641      | 8                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 12.50  | Call         | Bond Future | 7215      | 7                             | 7215      | 7                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 12.73  | Call         | Bond Future | 8035      | 8                             | 8035      | 8                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 11.83  | Call         | Bond Future | 4938      | 5                             | 4938      | 5                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 11.84  | Call         | Bond Future | 4970      | 5                             | 4970      | 5                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 10.78  | Call         | Bond Future | 2078      | 2                             | 2078      | 2                               | 200.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | 2032 On 01-February-24 | 11.09  | Call         | Bond Future | 2795      | 3                             | 2795      | 3                               | 500.00        |
| 25/07/2023 | 2032 On 01-February-24 | 11.75  | Call         | Bond Future | 4683      | 5                             | 4683      | 5                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 10.01  | Call         | Bond Future | 888       | 1                             | 888       | 1                               | 1,200.00      |
| 25/07/2023 | 2032 On 01-February-24 | 10.59  | Call         | Bond Future | 1708      | 2                             | 1708      | 2                               | 500.00        |
| 25/07/2023 | 2032 On 01-February-24 | 10.01  | Put          | Bond Future | 6272      | 6                             | 6272      | 6                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 11.75  | Put          | Bond Future | 1675      | 2                             | 1675      | 2                               | 200.00        |
| 25/07/2023 | 2032 On 01-February-24 | 11.09  | Put          | Bond Future | 2846      | 3                             | 2846      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 11.84  | Put          | Bond Future | 1556      | 2                             | 1556      | 2                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 11.83  | Put          | Bond Future | 1569      | 2                             | 1569      | 2                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 12.73  | Put          | Bond Future | 746       | 1                             | 746       | 1                               | 500.00        |
| 25/07/2023 | 2032 On 01-February-24 | 12.62  | Put          | Bond Future | 817       | 1                             | 817       | 1                               | 1,200.00      |
| 25/07/2023 | 2032 On 01-February-24 | 10.76  | Put          | Bond Future | 3672      | 4                             | 3672      | 4                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 11.85  | Put          | Bond Future | 1544      | 2                             | 1544      | 2                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 10.78  | Put          | Bond Future | 3617      | 4                             | 3617      | 4                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 10.59  | Put          | Bond Future | 4176      | 4                             | 4176      | 4                               | 0.00          |
| 25/07/2023 | 2032 On 01-February-24 | 12.50  | Put          | Bond Future | 903       | 1                             | 903       | 1                               | 200.00        |
| 25/07/2023 | 2032 On 02-May-24      |        |              | Bond Future | 11.18     | 85.7348                       | 11.1842   | 85.7348                         | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 13.35  | Call         | Bond Future | 10085     | 10                            | 10085     | 10                              | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 11.09  | Call         | Bond Future | 3072      | 3                             | 3072      | 3                               | 500.00        |
| 25/07/2023 | 2032 On 02-May-24      | 11.35  | Call         | Bond Future | 3728      | 4                             | 3728      | 4                               | 1,550.00      |
| 25/07/2023 | 2032 On 02-May-24      | 10.59  | Call         | Bond Future | 2017      | 2                             | 2017      | 2                               | 500.00        |
| 25/07/2023 | 2032 On 02-May-24      | 10.54  | Call         | Bond Future | 1927      | 2                             | 1927      | 2                               | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 10.55  | Call         | Bond Future | 1945      | 2                             | 1945      | 2                               | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 12.90  | Call         | Bond Future | 8555      | 9                             | 8555      | 9                               | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 13.18  | Call         | Bond Future | 9515      | 10                            | 9515      | 10                              | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 10.86  | Call         | Bond Future | 2550      | 3                             | 2550      | 3                               | 1,000.00      |
| 25/07/2023 | 2032 On 02-May-24      | 10.56  | Call         | Bond Future | 1963      | 2                             | 1963      | 2                               | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 10.36  | Call         | Bond Future | 1625      | 2                             | 1625      | 2                               | 1,000.00      |
| 25/07/2023 | 2032 On 02-May-24      | 10.65  | Call         | Bond Future | 2128      | 2                             | 2128      | 2                               | 1,550.00      |
| 25/07/2023 | 2032 On 02-May-24      | 10.65  | Put          | Bond Future | 4652      | 5                             | 4652      | 5                               | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 10.36  | Put          | Bond Future | 5560      | 6                             | 5560      | 6                               | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 10.56  | Put          | Bond Future | 4922      | 5                             | 4922      | 5                               | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 10.86  | Put          | Bond Future | 4071      | 4                             | 4071      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | 2032 On 02-May-24      | 13.18  | Put          | Bond Future | 884       | 1                             | 884       | 1                               | 500.00        |
| 25/07/2023 | 2032 On 02-May-24      | 10.55  | Put          | Bond Future | 4952      | 5                             | 4952      | 5                               | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 10.54  | Put          | Bond Future | 4983      | 5                             | 4983      | 5                               | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 10.59  | Put          | Bond Future | 4830      | 5                             | 4830      | 5                               | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 11.35  | Put          | Bond Future | 2963      | 3                             | 2963      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 11.09  | Put          | Bond Future | 3511      | 3                             | 3511      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 02-May-24      | 13.35  | Put          | Bond Future | 773       | 1                             | 773       | 1                               | 1,550.00      |
| 25/07/2023 | 2032 On 02-May-24      | 12.90  | Put          | Bond Future | 1063      | 1                             | 1063      | 1                               | 1,000.00      |
| 25/07/2023 | 2032 On 01-August-24   |        |              | Bond Future | 11.27     | 87.7097                       | 11.2670   | 87.7097                         | 0.00          |
| 25/07/2023 | 2032 On 01-August-24   | 11.13  | Call         | Bond Future | 3169      | 3                             | 3169      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 01-August-24   | 11.14  | Call         | Bond Future | 3192      | 3                             | 3192      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 01-August-24   | 11.15  | Call         | Bond Future | 3215      | 3                             | 3215      | 3                               | 0.00          |
| 25/07/2023 | 2032 On 01-August-24   | 11.15  | Put          | Bond Future | 3748      | 4                             | 3748      | 4                               | 0.00          |
| 25/07/2023 | 2032 On 01-August-24   | 11.14  | Put          | Bond Future | 3770      | 4                             | 3770      | 4                               | 0.00          |
| 25/07/2023 | 2032 On 01-August-24   | 11.13  | Put          | Bond Future | 3792      | 4                             | 3792      | 4                               | 0.00          |
| 25/07/2023 | 2033 On 03-August-23   |        |              | Bond Future | 117.16    | 117.1605                      | 117.1622  | 117.1605                        | 977.00        |
| 25/07/2023 | 2033 On 02-November-23 |        |              | Bond Future | 118.31    | 118.3130                      | 118.3143  | 118.3130                        | 2,255.00      |
| 25/07/2023 | 2033 On 01-February-24 |        |              | Bond Future | 121.03    | 121.0238                      | 121.0250  | 121.0238                        | 6,141.00      |
| 25/07/2023 | 2033 On 02-May-24      |        |              | Bond Future | 122.35    | 122.3438                      | 122.3451  | 122.3438                        | 0.00          |
| 25/07/2023 | 2033 On 01-August-24   |        |              | Bond Future | 125.19    | 125.1898                      | 125.1912  | 125.1898                        | 6,141.00      |
| 25/07/2023 | 2037 On 03-August-23   |        |              | Bond Future | 11.94     | 77.5168                       | 11.9383   | 77.5168                         | 78,461.00     |
| 25/07/2023 | 2037 On 03-August-23   | 10.30  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,730.00      |
| 25/07/2023 | 2037 On 03-August-23   | 11.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,730.00      |
| 25/07/2023 | 2037 On 03-August-23   | 12.14  | Call         | Bond Future | 1381      | 1                             | 1381      | 1                               | 0.00          |
| 25/07/2023 | 2037 On 03-August-23   | 12.12  | Call         | Bond Future | 1302      | 1                             | 1302      | 1                               | 0.00          |
| 25/07/2023 | 2037 On 03-August-23   | 12.13  | Call         | Bond Future | 1341      | 1                             | 1341      | 1                               | 0.00          |
| 25/07/2023 | 2037 On 03-August-23   | 12.13  | Put          | Bond Future | 301       | 0                             | 301       | 0                               | 0.00          |
| 25/07/2023 | 2037 On 03-August-23   | 12.12  | Put          | Bond Future | 315       | 0                             | 315       | 0                               | 0.00          |
| 25/07/2023 | 2037 On 03-August-23   | 12.14  | Put          | Bond Future | 287       | 0                             | 287       | 0                               | 0.00          |
| 25/07/2023 | 2037 On 03-August-23   | 11.00  | Put          | Bond Future | 5407      | 5                             | 5407      | 5                               | 0.00          |
| 25/07/2023 | 2037 On 03-August-23   | 10.30  | Put          | Bond Future | 9805      | 10                            | 9805      | 10                              | 0.00          |
| 25/07/2023 | 2037 On 02-November-23 |        |              | Bond Future | 12.04     | 79.2026                       | 12.0431   | 79.2026                         | 59,421.00     |
| 25/07/2023 | 2037 On 02-November-23 | 11.56  | Call         | Bond Future | 1260      | 1                             | 1260      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | 2037 On 02-November-23 | 11.55  | Call         | Bond Future | 1240      | 1                             | 1240      | 1                               | 0.00          |
| 25/07/2023 | 2037 On 02-November-23 | 12.02  | Call         | Bond Future | 2378      | 2                             | 2378      | 2                               | 731.00        |
| 25/07/2023 | 2037 On 02-November-23 | 12.52  | Call         | Bond Future | 3984      | 4                             | 3984      | 4                               | 731.00        |
| 25/07/2023 | 2037 On 02-November-23 | 11.57  | Call         | Bond Future | 1280      | 1                             | 1280      | 1                               | 0.00          |
| 25/07/2023 | 2037 On 02-November-23 | 13.89  | Call         | Bond Future | 9395      | 9                             | 9395      | 9                               | 0.00          |
| 25/07/2023 | 2037 On 02-November-23 | 13.89  | Put          | Bond Future | 310       | 0                             | 310       | 0                               | 731.00        |
| 25/07/2023 | 2037 On 02-November-23 | 11.56  | Put          | Bond Future | 3934      | 4                             | 3934      | 4                               | 0.00          |
| 25/07/2023 | 2037 On 02-November-23 | 11.55  | Put          | Bond Future | 3971      | 4                             | 3971      | 4                               | 0.00          |
| 25/07/2023 | 2037 On 02-November-23 | 12.52  | Put          | Bond Future | 1472      | 1                             | 1472      | 1                               | 0.00          |
| 25/07/2023 | 2037 On 02-November-23 | 12.02  | Put          | Bond Future | 2503      | 2                             | 2503      | 2                               | 0.00          |
| 25/07/2023 | 2037 On 02-November-23 | 11.57  | Put          | Bond Future | 3897      | 4                             | 3897      | 4                               | 0.00          |
| 25/07/2023 | 2037 On 01-February-24 |        |              | Bond Future | 12.14     | 76.7422                       | 12.1419   | 76.7422                         | 76,958.00     |
| 25/07/2023 | 2037 On 01-February-24 | 13.93  | Call         | Bond Future | 9517      | 10                            | 9517      | 10                              | 0.00          |
| 25/07/2023 | 2037 On 01-February-24 | 12.31  | Call         | Bond Future | 3756      | 4                             | 3756      | 4                               | 0.00          |
| 25/07/2023 | 2037 On 01-February-24 | 12.32  | Call         | Bond Future | 3786      | 4                             | 3786      | 4                               | 0.00          |
| 25/07/2023 | 2037 On 01-February-24 | 12.09  | Call         | Bond Future | 3115      | 3                             | 3115      | 3                               | 2,500.00      |
| 25/07/2023 | 2037 On 01-February-24 | 12.93  | Call         | Bond Future | 5808      | 6                             | 5808      | 6                               | 0.00          |
| 25/07/2023 | 2037 On 01-February-24 | 12.33  | Call         | Bond Future | 3817      | 4                             | 3817      | 4                               | 0.00          |
| 25/07/2023 | 2037 On 01-February-24 | 12.33  | Put          | Bond Future | 2827      | 3                             | 2827      | 3                               | 0.00          |
| 25/07/2023 | 2037 On 01-February-24 | 12.09  | Put          | Bond Future | 3391      | 3                             | 3391      | 3                               | 0.00          |
| 25/07/2023 | 2037 On 01-February-24 | 12.93  | Put          | Bond Future | 1784      | 2                             | 1784      | 2                               | 2,500.00      |
| 25/07/2023 | 2037 On 01-February-24 | 13.93  | Put          | Bond Future | 823       | 1                             | 823       | 1                               | 2,500.00      |
| 25/07/2023 | 2037 On 01-February-24 | 12.32  | Put          | Bond Future | 2849      | 3                             | 2849      | 3                               | 0.00          |
| 25/07/2023 | 2037 On 01-February-24 | 12.31  | Put          | Bond Future | 2870      | 3                             | 2870      | 3                               | 0.00          |
| 25/07/2023 | 2037 On 02-May-24      |        |              | Bond Future | 12.25     | 78.4856                       | 12.2466   | 78.4856                         | 0.00          |
| 25/07/2023 | 2037 On 02-May-24      | 11.43  | Call         | Bond Future | 2044      | 2                             | 2044      | 2                               | 0.00          |
| 25/07/2023 | 2037 On 02-May-24      | 11.44  | Call         | Bond Future | 2063      | 2                             | 2063      | 2                               | 0.00          |
| 25/07/2023 | 2037 On 02-May-24      | 11.45  | Call         | Bond Future | 2083      | 2                             | 2083      | 2                               | 0.00          |
| 25/07/2023 | 2037 On 02-May-24      | 11.43  | Put          | Bond Future | 6496      | 6                             | 6496      | 6                               | 0.00          |
| 25/07/2023 | 2037 On 02-May-24      | 11.44  | Put          | Bond Future | 6458      | 6                             | 6458      | 6                               | 0.00          |
| 25/07/2023 | 2037 On 02-May-24      | 11.45  | Put          | Bond Future | 6421      | 6                             | 6421      | 6                               | 0.00          |
| 25/07/2023 | 2037 On 01-August-24   |        |              | Bond Future | 12.35     | 76.0374                       | 12.3539   | 76.0374                         | 0.00          |
| 25/07/2023 | 2037 On 01-August-24   | 12.11  | Call         | Bond Future | 3786      | 4                             | 3786      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | 2037 On 01-August-24   | 12.10  | Call         | Bond Future | 3761      | 4                             | 3761      | 4                               | 0.00          |
| 25/07/2023 | 2037 On 01-August-24   | 12.09  | Call         | Bond Future | 3736      | 4                             | 3736      | 4                               | 0.00          |
| 25/07/2023 | 2037 On 01-August-24   | 12.09  | Put          | Bond Future | 5111      | 5                             | 5111      | 5                               | 0.00          |
| 25/07/2023 | 2037 On 01-August-24   | 12.10  | Put          | Bond Future | 5084      | 5                             | 5084      | 5                               | 0.00          |
| 25/07/2023 | 2037 On 01-August-24   | 12.11  | Put          | Bond Future | 5056      | 5                             | 5056      | 5                               | 0.00          |
| 25/07/2023 | 2038 On 03-August-23   |        |              | Bond Future | 126.31    | 126.9050                      | 126.3146  | 126.9050                        | 737.00        |
| 25/07/2023 | 2038 On 02-November-23 |        |              | Bond Future | 129.09    | 129.6962                      | 129.0923  | 129.6962                        | 4,602.00      |
| 25/07/2023 | 2038 On 01-February-24 |        |              | Bond Future | 130.04    | 130.6569                      | 130.0390  | 130.6569                        | 0.00          |
| 25/07/2023 | 2038 On 02-May-24      |        |              | Bond Future | 133.02    | 133.6555                      | 133.0235  | 133.6555                        | 0.00          |
| 25/07/2023 | 2038 On 01-August-24   |        |              | Bond Future | 134.06    | 134.7022                      | 134.0556  | 134.7022                        | 0.00          |
| 25/07/2023 | 2040 On 03-August-23   |        |              | Bond Future | 12.20     | 77.8903                       | 12.2037   | 77.8903                         | 18,969.00     |
| 25/07/2023 | 2040 On 03-August-23   | 12.21  | Call         | Bond Future | 753       | 1                             | 753       | 1                               | 0.00          |
| 25/07/2023 | 2040 On 03-August-23   | 12.22  | Call         | Bond Future | 784       | 1                             | 784       | 1                               | 0.00          |
| 25/07/2023 | 2040 On 03-August-23   | 12.23  | Call         | Bond Future | 815       | 1                             | 815       | 1                               | 0.00          |
| 25/07/2023 | 2040 On 03-August-23   | 12.23  | Put          | Bond Future | 663       | 1                             | 663       | 1                               | 0.00          |
| 25/07/2023 | 2040 On 03-August-23   | 12.22  | Put          | Bond Future | 690       | 1                             | 690       | 1                               | 0.00          |
| 25/07/2023 | 2040 On 03-August-23   | 12.21  | Put          | Bond Future | 717       | 1                             | 717       | 1                               | 0.00          |
| 25/07/2023 | 2040 On 02-November-23 |        |              | Bond Future | 12.31     | 79.5841                       | 12.3122   | 79.5841                         | 33,307.00     |
| 25/07/2023 | 2040 On 02-November-23 | 12.97  | Call         | Bond Future | 4836      | 5                             | 4836      | 5                               | 0.00          |
| 25/07/2023 | 2040 On 02-November-23 | 12.10  | Call         | Bond Future | 1934      | 2                             | 1934      | 2                               | 875.00        |
| 25/07/2023 | 2040 On 02-November-23 | 11.60  | Call         | Bond Future | 886       | 1                             | 886       | 1                               | 0.00          |
| 25/07/2023 | 2040 On 02-November-23 | 11.80  | Call         | Bond Future | 1244      | 1                             | 1244      | 1                               | 128.00        |
| 25/07/2023 | 2040 On 02-November-23 | 12.60  | Call         | Bond Future | 3471      | 4                             | 3471      | 4                               | 128.00        |
| 25/07/2023 | 2040 On 02-November-23 | 11.50  | Call         | Bond Future | 735       | 1                             | 735       | 1                               | 875.00        |
| 25/07/2023 | 2040 On 02-November-23 | 11.58  | Call         | Bond Future | 854       | 1                             | 854       | 1                               | 0.00          |
| 25/07/2023 | 2040 On 02-November-23 | 11.59  | Call         | Bond Future | 870       | 1                             | 870       | 1                               | 0.00          |
| 25/07/2023 | 2040 On 02-November-23 | 13.64  | Call         | Bond Future | 7575      | 8                             | 7575      | 8                               | 0.00          |
| 25/07/2023 | 2040 On 02-November-23 | 13.64  | Put          | Bond Future | 583       | 1                             | 583       | 1                               | 128.00        |
| 25/07/2023 | 2040 On 02-November-23 | 11.60  | Put          | Bond Future | 5102      | 5                             | 5102      | 5                               | 0.00          |
| 25/07/2023 | 2040 On 02-November-23 | 12.10  | Put          | Bond Future | 3154      | 3                             | 3154      | 3                               | 0.00          |
| 25/07/2023 | 2040 On 02-November-23 | 11.58  | Put          | Bond Future | 5194      | 5                             | 5194      | 5                               | 0.00          |
| 25/07/2023 | 2040 On 02-November-23 | 11.50  | Put          | Bond Future | 5572      | 5                             | 5572      | 5                               | 0.00          |
| 25/07/2023 | 2040 On 02-November-23 | 12.60  | Put          | Bond Future | 1864      | 2                             | 1864      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | 2040 On 02-November-23 | 11.80  | Put          | Bond Future | 4241      | 4                             | 4241      | 4                               | 0.00          |
| 25/07/2023 | 2040 On 02-November-23 | 11.59  | Put          | Bond Future | 5148      | 5                             | 5148      | 5                               | 0.00          |
| 25/07/2023 | 2040 On 02-November-23 | 12.97  | Put          | Bond Future | 1240      | 1                             | 1240      | 1                               | 875.00        |
| 25/07/2023 | 2040 On 01-February-24 |        |              | Bond Future | 12.42     | 76.8819                       | 12.4154   | 76.8819                         | 93,216.00     |
| 25/07/2023 | 2040 On 01-February-24 | 12.35  | Call         | Bond Future | 3283      | 3                             | 3283      | 3                               | 0.00          |
| 25/07/2023 | 2040 On 01-February-24 | 12.33  | Call         | Bond Future | 3225      | 3                             | 3225      | 3                               | 0.00          |
| 25/07/2023 | 2040 On 01-February-24 | 12.34  | Call         | Bond Future | 3254      | 3                             | 3254      | 3                               | 0.00          |
| 25/07/2023 | 2040 On 01-February-24 | 12.34  | Put          | Bond Future | 3677      | 4                             | 3677      | 4                               | 0.00          |
| 25/07/2023 | 2040 On 01-February-24 | 12.33  | Put          | Bond Future | 3704      | 4                             | 3704      | 4                               | 0.00          |
| 25/07/2023 | 2040 On 01-February-24 | 12.35  | Put          | Bond Future | 3650      | 4                             | 3650      | 4                               | 0.00          |
| 25/07/2023 | 2040 On 02-May-24      |        |              | Bond Future | 12.52     | 78.6285                       | 12.5240   | 78.6285                         | 0.00          |
| 25/07/2023 | 2040 On 02-May-24      | 11.62  | Call         | Bond Future | 2012      | 2                             | 2012      | 2                               | 0.00          |
| 25/07/2023 | 2040 On 02-May-24      | 11.60  | Call         | Bond Future | 1974      | 2                             | 1974      | 2                               | 0.00          |
| 25/07/2023 | 2040 On 02-May-24      | 11.61  | Call         | Bond Future | 1993      | 2                             | 1993      | 2                               | 0.00          |
| 25/07/2023 | 2040 On 02-May-24      | 11.62  | Put          | Bond Future | 7257      | 7                             | 7257      | 7                               | 0.00          |
| 25/07/2023 | 2040 On 02-May-24      | 11.60  | Put          | Bond Future | 7341      | 7                             | 7341      | 7                               | 0.00          |
| 25/07/2023 | 2040 On 02-May-24      | 11.61  | Put          | Bond Future | 7299      | 7                             | 7299      | 7                               | 0.00          |
| 25/07/2023 | 2040 On 01-August-24   |        |              | Bond Future | 12.64     | 75.9333                       | 12.6353   | 75.9333                         | 0.00          |
| 25/07/2023 | 2040 On 01-August-24   | 12.32  | Call         | Bond Future | 3762      | 4                             | 3762      | 4                               | 0.00          |
| 25/07/2023 | 2040 On 01-August-24   | 12.33  | Call         | Bond Future | 3788      | 4                             | 3788      | 4                               | 0.00          |
| 25/07/2023 | 2040 On 01-August-24   | 12.34  | Call         | Bond Future | 3814      | 4                             | 3814      | 4                               | 0.00          |
| 25/07/2023 | 2040 On 01-August-24   | 12.34  | Put          | Bond Future | 5442      | 5                             | 5442      | 5                               | 0.00          |
| 25/07/2023 | 2040 On 01-August-24   | 12.33  | Put          | Bond Future | 5472      | 5                             | 5472      | 5                               | 0.00          |
| 25/07/2023 | 2040 On 01-August-24   | 12.32  | Put          | Bond Future | 5502      | 5                             | 5502      | 5                               | 0.00          |
| 25/07/2023 | 2044 On 03-August-23   |        |              | Bond Future | 12.27     | 74.2369                       | 12.2733   | 74.2369                         | 39,626.00     |
| 25/07/2023 | 2044 On 03-August-23   | 11.75  | Call         | Bond Future | 30        | 0                             | 30        | 0                               | 4,553.00      |
| 25/07/2023 | 2044 On 03-August-23   | 12.17  | Call         | Bond Future | 480       | 1                             | 480       | 1                               | 0.00          |
| 25/07/2023 | 2044 On 03-August-23   | 12.50  | Call         | Bond Future | 1577      | 2                             | 1577      | 2                               | 0.00          |
| 25/07/2023 | 2044 On 03-August-23   | 12.00  | Call         | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |
| 25/07/2023 | 2044 On 03-August-23   | 12.15  | Call         | Bond Future | 436       | 1                             | 436       | 1                               | 0.00          |
| 25/07/2023 | 2044 On 03-August-23   | 12.16  | Call         | Bond Future | 457       | 1                             | 457       | 1                               | 0.00          |
| 25/07/2023 | 2044 On 03-August-23   | 12.16  | Put          | Bond Future | 1118      | 1                             | 1118      | 1                               | 0.00          |
| 25/07/2023 | 2044 On 03-August-23   | 12.15  | Put          | Bond Future | 1155      | 1                             | 1155      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | 2044 On 03-August-23   | 12.00  | Put          | Bond Future | 1802      | 2                             | 1802      | 2                               | 4,754.00      |
| 25/07/2023 | 2044 On 03-August-23   | 12.50  | Put          | Bond Future | 285       | 0                             | 285       | 0                               | 9,106.00      |
| 25/07/2023 | 2044 On 03-August-23   | 12.17  | Put          | Bond Future | 1081      | 1                             | 1081      | 1                               | 0.00          |
| 25/07/2023 | 2044 On 03-August-23   | 11.75  | Put          | Bond Future | 3165      | 3                             | 3165      | 3                               | 3,076.00      |
| 25/07/2023 | 2044 On 02-November-23 |        |              | Bond Future | 12.38     | 75.8513                       | 12.3783   | 75.8513                         | 50,323.00     |
| 25/07/2023 | 2044 On 02-November-23 | 11.55  | Call         | Bond Future | 732       | 1                             | 732       | 1                               | 0.00          |
| 25/07/2023 | 2044 On 02-November-23 | 11.56  | Call         | Bond Future | 747       | 1                             | 747       | 1                               | 0.00          |
| 25/07/2023 | 2044 On 02-November-23 | 11.57  | Call         | Bond Future | 761       | 1                             | 761       | 1                               | 0.00          |
| 25/07/2023 | 2044 On 02-November-23 | 11.57  | Put          | Bond Future | 5625      | 5                             | 5625      | 5                               | 0.00          |
| 25/07/2023 | 2044 On 02-November-23 | 11.56  | Put          | Bond Future | 5674      | 5                             | 5674      | 5                               | 0.00          |
| 25/07/2023 | 2044 On 02-November-23 | 11.55  | Put          | Bond Future | 5723      | 6                             | 5723      | 6                               | 0.00          |
| 25/07/2023 | 2044 On 01-February-24 |        |              | Bond Future | 12.48     | 73.1897                       | 12.4781   | 73.1897                         | 26,166.00     |
| 25/07/2023 | 2044 On 01-February-24 | 12.27  | Call         | Bond Future | 2936      | 3                             | 2936      | 3                               | 0.00          |
| 25/07/2023 | 2044 On 01-February-24 | 12.28  | Call         | Bond Future | 2964      | 3                             | 2964      | 3                               | 0.00          |
| 25/07/2023 | 2044 On 01-February-24 | 12.29  | Call         | Bond Future | 2991      | 3                             | 2991      | 3                               | 0.00          |
| 25/07/2023 | 2044 On 01-February-24 | 12.29  | Put          | Bond Future | 4061      | 4                             | 4061      | 4                               | 0.00          |
| 25/07/2023 | 2044 On 01-February-24 | 12.28  | Put          | Bond Future | 4091      | 4                             | 4091      | 4                               | 0.00          |
| 25/07/2023 | 2044 On 01-February-24 | 12.27  | Put          | Bond Future | 4121      | 4                             | 4121      | 4                               | 0.00          |
| 25/07/2023 | 2044 On 02-May-24      |        |              | Bond Future | 12.58     | 74.8524                       | 12.5827   | 74.8524                         | 0.00          |
| 25/07/2023 | 2044 On 02-May-24      | 11.65  | Call         | Bond Future | 1972      | 2                             | 1972      | 2                               | 0.00          |
| 25/07/2023 | 2044 On 02-May-24      | 11.66  | Call         | Bond Future | 1989      | 2                             | 1989      | 2                               | 0.00          |
| 25/07/2023 | 2044 On 02-May-24      | 11.67  | Call         | Bond Future | 2006      | 2                             | 2006      | 2                               | 0.00          |
| 25/07/2023 | 2044 On 02-May-24      | 11.67  | Put          | Bond Future | 7375      | 7                             | 7375      | 7                               | 0.00          |
| 25/07/2023 | 2044 On 02-May-24      | 11.66  | Put          | Bond Future | 7420      | 7                             | 7420      | 7                               | 0.00          |
| 25/07/2023 | 2044 On 02-May-24      | 11.65  | Put          | Bond Future | 7465      | 7                             | 7465      | 7                               | 0.00          |
| 25/07/2023 | 2044 On 01-August-24   |        |              | Bond Future | 12.69     | 72.1952                       | 12.6898   | 72.1952                         | 0.00          |
| 25/07/2023 | 2044 On 01-August-24   | 12.30  | Call         | Bond Future | 3649      | 4                             | 3649      | 4                               | 0.00          |
| 25/07/2023 | 2044 On 01-August-24   | 12.28  | Call         | Bond Future | 3598      | 4                             | 3598      | 4                               | 0.00          |
| 25/07/2023 | 2044 On 01-August-24   | 12.29  | Call         | Bond Future | 3623      | 4                             | 3623      | 4                               | 0.00          |
| 25/07/2023 | 2044 On 01-August-24   | 12.29  | Put          | Bond Future | 5862      | 6                             | 5862      | 6                               | 0.00          |
| 25/07/2023 | 2044 On 01-August-24   | 12.28  | Put          | Bond Future | 5894      | 6                             | 5894      | 6                               | 0.00          |
| 25/07/2023 | 2044 On 01-August-24   | 12.30  | Put          | Bond Future | 5830      | 6                             | 5830      | 6                               | 0.00          |
| 25/07/2023 | 2046 On 03-August-23   |        |              | Bond Future | 111.06    | 111.0545                      | 111.0567  | 111.0545                        | 10,131.00     |

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | 2046 On 02-November-23 |        |              | Bond Future        | 111.41    | 111.4085                      | 111.4104  | 111.4085                        | 16,070.00     |
| 25/07/2023 | 2046 On 01-February-24 |        |              | Bond Future        | 113.96    | 113.9613                      | 113.9631  | 113.9613                        | 0.00          |
| 25/07/2023 | 2046 On 02-May-24      |        |              | Bond Future        | 114.44    | 114.4352                      | 114.4372  | 114.4352                        | 0.00          |
| 25/07/2023 | 2046 On 01-August-24   |        |              | Bond Future        | 117.10    | 117.0969                      | 117.0989  | 117.0969                        | 0.00          |
| 25/07/2023 | 2050 On 03-August-23   |        |              | Bond Future        | 110.76    | 110.7537                      | 110.7558  | 110.7537                        | 9,154.00      |
| 25/07/2023 | 2050 On 02-November-23 |        |              | Bond Future        | 113.19    | 113.1895                      | 113.1915  | 113.1895                        | 13,911.00     |
| 25/07/2023 | 2050 On 01-February-24 |        |              | Bond Future        | 113.55    | 113.5434                      | 113.5450  | 113.5434                        | 0.00          |
| 25/07/2023 | 2050 On 02-May-24      |        |              | Bond Future        | 116.15    | 116.1491                      | 116.1509  | 116.1491                        | 0.00          |
| 25/07/2023 | 2050 On 01-August-24   |        |              | Bond Future        | 116.55    | 116.5523                      | 116.5542  | 116.5523                        | 0.00          |
| 25/07/2023 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | AL37 On 03-August-23   |        |              | Index Future       | 890.69    | 890.7850                      | 890.6930  | 890.7850                        | 0.00          |
| 25/07/2023 | AL37 On 02-November-23 |        |              | Index Future       | 910.06    | 910.1510                      | 910.0550  | 910.1510                        | 0.00          |
| 25/07/2023 | AL37 On 01-February-24 |        |              | Index Future       | 930.68    | 930.7840                      | 930.6830  | 930.7840                        | 0.00          |
| 25/07/2023 | AL37 On 02-May-24      |        |              | Index Future       | 951.84    | 951.9380                      | 951.8360  | 951.9380                        | 0.00          |
| 25/07/2023 | AL37 On 01-August-24   |        |              | Index Future       | 973.78    | 973.8820                      | 973.7780  | 973.8820                        | 0.00          |
| 25/07/2023 | AL7T On 03-August-23   |        |              | Index Future       | 1020.45   | 1021.2430                     | 1020.4520 | 1021.2430                       | 0.00          |
| 25/07/2023 | AL7T On 02-November-23 |        |              | Index Future       | 1042.63   | 1043.4450                     | 1042.6340 | 1043.4450                       | 0.00          |
| 25/07/2023 | AL7T On 01-February-24 |        |              | Index Future       | 1066.27   | 1067.1000                     | 1066.2680 | 1067.1000                       | 0.00          |
| 25/07/2023 | AL7T On 02-May-24      |        |              | Index Future       | 1090.50   | 1091.3520                     | 1090.5020 | 1091.3520                       | 0.00          |
| 25/07/2023 | AL7T On 01-August-24   |        |              | Index Future       | 1115.64   | 1116.5100                     | 1115.6410 | 1116.5100                       | 0.00          |
| 25/07/2023 | ALBI On 03-August-23   |        |              | Index Future       | 889.93    | 891.0450                      | 889.9340  | 891.0450                        | 66.00         |
| 25/07/2023 | ALBI On 02-November-23 |        |              | Index Future       | 909.28    | 910.4160                      | 909.2790  | 910.4160                        | 56.00         |
| 25/07/2023 | ALBI On 01-February-24 |        |              | Index Future       | 929.89    | 931.0550                      | 929.8890  | 931.0550                        | 0.00          |
| 25/07/2023 | ALBI On 02-May-24      |        |              | Index Future       | 951.02    | 952.2150                      | 951.0240  | 952.2150                        | 0.00          |
| 25/07/2023 | ALBI On 01-August-24   |        |              | Index Future       | 972.95    | 974.1660                      | 972.9470  | 974.1660                        | 0.00          |
| 25/07/2023 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C038 On 31-January-38  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 25/07/2023 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C253 On 31-March-53     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C219 On 31-March-29     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C431 On 31-January-31   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2023 | ES33 On 03-August-23    |        |              | Bond Future        | 12.41     | 75.2122                       | 12.4070   | 75.2122                         | 350.00        |
| 25/07/2023 | ES33 On 02-November-23  |        |              | Bond Future        | 12.54     | 73.0685                       | 12.5441   | 73.0685                         | 0.00          |
| 25/07/2023 | ES33 On 01-February-24  |        |              | Bond Future        | 12.68     | 74.7430                       | 12.6765   | 74.7430                         | 0.00          |
| 25/07/2023 | ES33 On 02-May-24       |        |              | Bond Future        | 12.81     | 72.6579                       | 12.8123   | 72.6579                         | 0.00          |
| 25/07/2023 | ES33 On 01-August-24    |        |              | Bond Future        | 12.95     | 74.3473                       | 12.9488   | 74.3473                         | 0.00          |
| 25/07/2023 | ES42 On 03-August-23    |        |              | Bond Future        | 12.89     | 71.8321                       | 12.8913   | 71.8321                         | 4,000.00      |
| 25/07/2023 | ES42 On 02-November-23  |        |              | Bond Future        | 13.02     | 69.1487                       | 13.0231   | 69.1487                         | 0.00          |
| 25/07/2023 | ES42 On 01-February-24  |        |              | Bond Future        | 13.14     | 70.7339                       | 13.1448   | 70.7339                         | 0.00          |
| 25/07/2023 | ES42 On 02-May-24       |        |              | Bond Future        | 13.27     | 68.0941                       | 13.2741   | 68.0941                         | 0.00          |
| 25/07/2023 | ES42 On 01-August-24    |        |              | Bond Future        | 13.40     | 69.6768                       | 13.4017   | 69.6768                         | 0.00          |
| 25/07/2023 | GOVI On 03-August-23    |        |              | GOVI               | 877.20    | 878.2810                      | 877.2020  | 878.2810                        | 13.00         |

| 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 |
|------------|------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | GOVI On 03-August-23   | 837.23 | Call         | GOVI    | 399720    | 41                            | 399720    | 41                              | 0.00          |
| 25/07/2023 | GOVI On 03-August-23   | 837.21 | Call         | GOVI    | 399920    | 41                            | 399920    | 41                              | 0.00          |
| 25/07/2023 | GOVI On 03-August-23   | 837.22 | Call         | GOVI    | 399820    | 41                            | 399820    | 41                              | 0.00          |
| 25/07/2023 | GOVI On 03-August-23   | 837.22 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GOVI On 03-August-23   | 837.21 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GOVI On 03-August-23   | 837.23 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GOVI On 02-November-23 |        |              | GOVI    | 896.27    | 897.3750                      | 896.2710  | 897.3750                        | 825.00        |
| 25/07/2023 | GOVI On 02-November-23 | 885.80 | Call         | GOVI    | 104710    | 12                            | 104710    | 12                              | 0.00          |
| 25/07/2023 | GOVI On 02-November-23 | 885.81 | Call         | GOVI    | 104610    | 12                            | 104610    | 12                              | 0.00          |
| 25/07/2023 | GOVI On 02-November-23 | 885.82 | Call         | GOVI    | 104510    | 12                            | 104510    | 12                              | 0.00          |
| 25/07/2023 | GOVI On 02-November-23 | 885.81 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GOVI On 02-November-23 | 885.82 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GOVI On 02-November-23 | 885.80 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GOVI On 01-February-24 |        |              | GOVI    | 916.59    | 917.7190                      | 916.5870  | 917.7190                        | 0.00          |
| 25/07/2023 | GOVI On 01-February-24 | 879.98 | Call         | GOVI    | 366070    | 38                            | 366070    | 38                              | 0.00          |
| 25/07/2023 | GOVI On 01-February-24 | 879.99 | Call         | GOVI    | 365970    | 38                            | 365970    | 38                              | 0.00          |
| 25/07/2023 | GOVI On 01-February-24 | 880.00 | Call         | GOVI    | 365870    | 38                            | 365870    | 38                              | 0.00          |
| 25/07/2023 | GOVI On 01-February-24 | 880.00 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GOVI On 01-February-24 | 879.99 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GOVI On 01-February-24 | 879.98 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GOVI On 02-May-24      |        |              | GOVI    | 937.42    | 938.5760                      | 937.4190  | 938.5760                        | 0.00          |
| 25/07/2023 | GOVI On 02-May-24      | 950.97 | Call         | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GOVI On 02-May-24      | 950.98 | Call         | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GOVI On 02-May-24      | 950.99 | Call         | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GOVI On 02-May-24      | 950.97 | Put          | GOVI    | 135510    | 12                            | 135510    | 12                              | 0.00          |
| 25/07/2023 | GOVI On 02-May-24      | 950.98 | Put          | GOVI    | 135610    | 12                            | 135610    | 12                              | 0.00          |
| 25/07/2023 | GOVI On 02-May-24      | 950.99 | Put          | GOVI    | 135710    | 12                            | 135710    | 12                              | 0.00          |
| 25/07/2023 | GOVI On 01-August-24   |        |              | GOVI    | 959.03    | 960.2120                      | 959.0290  | 960.2120                        | 0.00          |
| 25/07/2023 | GOVI On 01-August-24   | 943.37 | Call         | GOVI    | 156590    | 17                            | 156590    | 17                              | 0.00          |
| 25/07/2023 | GOVI On 01-August-24   | 943.38 | Call         | GOVI    | 156490    | 17                            | 156490    | 17                              | 0.00          |
| 25/07/2023 | GOVI On 01-August-24   | 943.39 | Call         | GOVI    | 156390    | 17                            | 156390    | 17                              | 0.00          |
| 25/07/2023 | GOVI On 01-August-24   | 943.39 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GOVI On 01-August-24   | 943.38 | Put          | GOVI    | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | GOVI On 01-August-24    | 943.37 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2023 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 25/07/2023 | IGOV On 03-August-23    |        |              | Index Future           | 326.00    | 326.2490                      | 326.0020  | 326.2490                        | 168.00        |
| 25/07/2023 | IGOV On 02-November-23  |        |              | Index Future           | 333.17    | 333.4230                      | 333.1690  | 333.4230                        | 510.00        |
| 25/07/2023 | IGOV On 01-February-24  |        |              | Index Future           | 340.80    | 341.0610                      | 340.8000  | 341.0610                        | 0.00          |
| 25/07/2023 | IGOV On 02-May-24       |        |              | Index Future           | 348.62    | 348.8890                      | 348.6230  | 348.8890                        | 0.00          |
| 25/07/2023 | IGOV On 01-August-24    |        |              | Index Future           | 356.74    | 357.0070                      | 356.7350  | 357.0070                        | 0.00          |
| 25/07/2023 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 94.88     | 94.8800                       | 94.8800   | 94.8800                         | 0.00          |
| 25/07/2023 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 80.28     | 80.2800                       | 80.2800   | 80.2800                         | 0.00          |
| 25/07/2023 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 76.82     | 76.8200                       | 76.8200   | 76.8200                         | 0.00          |
| 25/07/2023 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 75.24     | 75.2400                       | 75.2400   | 75.2400                         | 0.00          |
| 25/07/2023 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 77.27     | 77.2700                       | 77.2700   | 77.2700                         | 0.00          |
| 25/07/2023 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 81.30     | 81.3000                       | 81.3000   | 81.3000                         | 0.00          |
| 25/07/2023 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 79.80     | 79.8000                       | 79.8000   | 79.8000                         | 0.00          |
| 25/07/2023 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 81.86     | 81.8600                       | 81.8600   | 81.8600                         | 0.00          |
| 25/07/2023 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 87.61     | 87.6100                       | 87.6100   | 87.6100                         | 0.00          |
| 25/07/2023 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 87.94     | 87.9400                       | 87.9400   | 87.9400                         | 0.00          |
| 25/07/2023 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 80.89     | 80.8900                       | 80.8900   | 80.8900                         | 0.00          |
| 25/07/2023 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 88.68     | 88.6800                       | 88.6800   | 88.6800                         | 0.00          |
| 25/07/2023 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.02     | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 25/07/2023 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 25/07/2023 | JBAF On 16-August-23    |        |              | Jibar Tradeable Future | 8.44      | 91.5650                       | 8.4350    | 91.5650                         | 0.00          |
| 25/07/2023 | JBAF On 20-September-23 |        |              | Jibar Tradeable Future | 8.43      | 91.5750                       | 8.4300    | 91.5750                         | 0.00          |
| 25/07/2023 | JBAF On 18-October-23   |        |              | Jibar Tradeable Future | 8.50      | 91.5100                       | 8.4950    | 91.5100                         | 0.00          |
| 25/07/2023 | JBAF On 15-November-23  |        |              | Jibar Tradeable Future | 8.50      | 91.5100                       | 8.5000    | 91.5100                         | 0.00          |
| 25/07/2023 | JBAF On 20-December-23  |        |              | Jibar Tradeable Future | 8.50      | 91.5150                       | 8.5000    | 91.5150                         | 0.00          |
| 25/07/2023 | JBAF On 17-January-24   |        |              | Jibar Tradeable Future | 8.49      | 91.5300                       | 8.4900    | 91.5300                         | 0.00          |
| 25/07/2023 | JBAF On 20-March-24     |        |              | Jibar Tradeable Future | 8.43      | 91.6000                       | 8.4300    | 91.6000                         | 0.00          |
| 25/07/2023 | JBAF On 19-June-24      |        |              | Jibar Tradeable Future | 8.22      | 91.8300                       | 8.2150    | 91.8300                         | 0.00          |
| 25/07/2023 | JBAF On 18-September-24 |        |              | Jibar Tradeable Future | 8.16      | 91.9000                       | 8.1600    | 91.9000                         | 0.00          |
| 25/07/2023 | JBAF On 18-December-24  |        |              | Jibar Tradeable Future | 7.93      | 92.1350                       | 7.9250    | 92.1350                         | 0.00          |
| 25/07/2023 | JBAF On 19-March-25     |        |              | Jibar Tradeable Future | 7.86      | 92.2000                       | 7.8550    | 92.2000                         | 0.00          |
| 25/07/2023 | JBAF On 18-June-25      |        |              | Jibar Tradeable Future | 7.83      | 92.2300                       | 7.8250    | 92.2300                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | R035 On 03-August-23   |        |              | Bond Future | 11.59     | 86.9255                       | 11.5881   | 86.9255                         | 38,159.00     |
| 25/07/2023 | R035 On 03-August-23   | 11.75  | Call         | Bond Future | 1216      | 1                             | 1216      | 1                               | 0.00          |
| 25/07/2023 | R035 On 03-August-23   | 11.98  | Call         | Bond Future | 2216      | 2                             | 2216      | 2                               | 0.00          |
| 25/07/2023 | R035 On 03-August-23   | 11.99  | Call         | Bond Future | 2264      | 2                             | 2264      | 2                               | 0.00          |
| 25/07/2023 | R035 On 03-August-23   | 12.00  | Call         | Bond Future | 2312      | 2                             | 2312      | 2                               | 0.00          |
| 25/07/2023 | R035 On 03-August-23   | 12.50  | Call         | Bond Future | 4818      | 5                             | 4818      | 5                               | 5,000.00      |
| 25/07/2023 | R035 On 03-August-23   | 12.00  | Put          | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 25/07/2023 | R035 On 03-August-23   | 11.99  | Put          | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 25/07/2023 | R035 On 03-August-23   | 12.50  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 25/07/2023 | R035 On 03-August-23   | 11.98  | Put          | Bond Future | 96        | 0                             | 96        | 0                               | 0.00          |
| 25/07/2023 | R035 On 03-August-23   | 11.75  | Put          | Bond Future | 331       | 0                             | 331       | 0                               | 4,870.00      |
| 25/07/2023 | R035 On 02-November-23 |        |              | Bond Future | 11.69     | 84.3062                       | 11.6934   | 84.3062                         | 161,095.00    |
| 25/07/2023 | R035 On 02-November-23 | 11.43  | Call         | Bond Future | 1692      | 2                             | 1692      | 2                               | 0.00          |
| 25/07/2023 | R035 On 02-November-23 | 11.74  | Call         | Bond Future | 2525      | 3                             | 2525      | 3                               | 731.00        |
| 25/07/2023 | R035 On 02-November-23 | 12.24  | Call         | Bond Future | 4195      | 4                             | 4195      | 4                               | 731.00        |
| 25/07/2023 | R035 On 02-November-23 | 10.62  | Call         | Bond Future | 409       | 0                             | 409       | 0                               | 400.00        |
| 25/07/2023 | R035 On 02-November-23 | 12.85  | Call         | Bond Future | 6581      | 7                             | 6581      | 7                               | 0.00          |
| 25/07/2023 | R035 On 02-November-23 | 13.59  | Call         | Bond Future | 9683      | 10                            | 9683      | 10                              | 0.00          |
| 25/07/2023 | R035 On 02-November-23 | 11.42  | Call         | Bond Future | 1668      | 2                             | 1668      | 2                               | 0.00          |
| 25/07/2023 | R035 On 02-November-23 | 11.12  | Call         | Bond Future | 1048      | 1                             | 1048      | 1                               | 400.00        |
| 25/07/2023 | R035 On 02-November-23 | 11.41  | Call         | Bond Future | 1644      | 2                             | 1644      | 2                               | 0.00          |
| 25/07/2023 | R035 On 02-November-23 | 11.41  | Put          | Bond Future | 3198      | 3                             | 3198      | 3                               | 0.00          |
| 25/07/2023 | R035 On 02-November-23 | 11.42  | Put          | Bond Future | 3166      | 3                             | 3166      | 3                               | 0.00          |
| 25/07/2023 | R035 On 02-November-23 | 13.59  | Put          | Bond Future | 262       | 0                             | 262       | 0                               | 731.00        |
| 25/07/2023 | R035 On 02-November-23 | 12.85  | Put          | Bond Future | 643       | 1                             | 643       | 1                               | 400.00        |
| 25/07/2023 | R035 On 02-November-23 | 10.62  | Put          | Bond Future | 6516      | 6                             | 6516      | 6                               | 0.00          |
| 25/07/2023 | R035 On 02-November-23 | 12.24  | Put          | Bond Future | 1311      | 1                             | 1311      | 1                               | 0.00          |
| 25/07/2023 | R035 On 02-November-23 | 11.12  | Put          | Bond Future | 4235      | 4                             | 4235      | 4                               | 0.00          |
| 25/07/2023 | R035 On 02-November-23 | 11.74  | Put          | Bond Future | 2273      | 2                             | 2273      | 2                               | 0.00          |
| 25/07/2023 | R035 On 02-November-23 | 11.43  | Put          | Bond Future | 3135      | 3                             | 3135      | 3                               | 0.00          |
| 25/07/2023 | R035 On 01-February-24 |        |              | Bond Future | 11.79     | 86.2182                       | 11.7928   | 86.2182                         | 0.00          |
| 25/07/2023 | R035 On 01-February-24 | 12.20  | Call         | Bond Future | 4443      | 5                             | 4443      | 5                               | 0.00          |
| 25/07/2023 | R035 On 01-February-24 | 11.12  | Call         | Bond Future | 1592      | 2                             | 1592      | 2                               | 400.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | R035 On 01-February-24 | 12.18  | Call         | Bond Future | 4377      | 4                             | 4377      | 4                               | 0.00          |
| 25/07/2023 | R035 On 01-February-24 | 13.46  | Call         | Bond Future | 9076      | 9                             | 9076      | 9                               | 0.00          |
| 25/07/2023 | R035 On 01-February-24 | 10.62  | Call         | Bond Future | 874       | 1                             | 874       | 1                               | 400.00        |
| 25/07/2023 | R035 On 01-February-24 | 12.19  | Call         | Bond Future | 4410      | 4                             | 4410      | 4                               | 0.00          |
| 25/07/2023 | R035 On 01-February-24 | 12.19  | Put          | Bond Future | 2337      | 2                             | 2337      | 2                               | 0.00          |
| 25/07/2023 | R035 On 01-February-24 | 10.62  | Put          | Bond Future | 7451      | 7                             | 7451      | 7                               | 0.00          |
| 25/07/2023 | R035 On 01-February-24 | 11.12  | Put          | Bond Future | 5279      | 5                             | 5279      | 5                               | 0.00          |
| 25/07/2023 | R035 On 01-February-24 | 12.18  | Put          | Bond Future | 2356      | 2                             | 2356      | 2                               | 0.00          |
| 25/07/2023 | R035 On 01-February-24 | 13.46  | Put          | Bond Future | 850       | 1                             | 850       | 1                               | 400.00        |
| 25/07/2023 | R035 On 01-February-24 | 12.20  | Put          | Bond Future | 2319      | 2                             | 2319      | 2                               | 0.00          |
| 25/07/2023 | R035 On 02-May-24      |        |              | Bond Future | 11.89     | 83.6631                       | 11.8879   | 83.6631                         | 0.00          |
| 25/07/2023 | R035 On 02-May-24      | 11.21  | Call         | Bond Future | 2240      | 2                             | 2240      | 2                               | 0.00          |
| 25/07/2023 | R035 On 02-May-24      | 11.20  | Call         | Bond Future | 2220      | 2                             | 2220      | 2                               | 0.00          |
| 25/07/2023 | R035 On 02-May-24      | 11.19  | Call         | Bond Future | 2200      | 2                             | 2200      | 2                               | 0.00          |
| 25/07/2023 | R035 On 02-May-24      | 11.19  | Put          | Bond Future | 5961      | 6                             | 5961      | 6                               | 0.00          |
| 25/07/2023 | R035 On 02-May-24      | 11.20  | Put          | Bond Future | 5925      | 6                             | 5925      | 6                               | 0.00          |
| 25/07/2023 | R035 On 02-May-24      | 11.21  | Put          | Bond Future | 5890      | 6                             | 5890      | 6                               | 0.00          |
| 25/07/2023 | R035 On 01-August-24   |        |              | Bond Future | 11.98     | 85.5905                       | 11.9815   | 85.5905                         | 0.00          |
| 25/07/2023 | R035 On 01-August-24   | 11.79  | Call         | Bond Future | 3790      | 4                             | 3790      | 4                               | 0.00          |
| 25/07/2023 | R035 On 01-August-24   | 11.80  | Call         | Bond Future | 3816      | 4                             | 3816      | 4                               | 0.00          |
| 25/07/2023 | R035 On 01-August-24   | 11.81  | Call         | Bond Future | 3842      | 4                             | 3842      | 4                               | 0.00          |
| 25/07/2023 | R035 On 01-August-24   | 11.79  | Put          | Bond Future | 4781      | 5                             | 4781      | 5                               | 0.00          |
| 25/07/2023 | R035 On 01-August-24   | 11.80  | Put          | Bond Future | 4755      | 5                             | 4755      | 5                               | 0.00          |
| 25/07/2023 | R035 On 01-August-24   | 11.81  | Put          | Bond Future | 4729      | 5                             | 4729      | 5                               | 0.00          |
| 25/07/2023 | R053 On 03-August-23   |        |              | Bond Future | 12.21     | 99.6780                       | 12.2134   | 99.6780                         | 0.00          |
| 25/07/2023 | R053 On 03-August-23   | 12.70  | Call         | Bond Future | 3674      | 4                             | 3674      | 4                               | 0.00          |
| 25/07/2023 | R053 On 03-August-23   | 12.71  | Call         | Bond Future | 3739      | 4                             | 3739      | 4                               | 0.00          |
| 25/07/2023 | R053 On 03-August-23   | 12.72  | Call         | Bond Future | 3804      | 4                             | 3804      | 4                               | 0.00          |
| 25/07/2023 | R053 On 03-August-23   | 12.72  | Put          | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 25/07/2023 | R053 On 03-August-23   | 12.71  | Put          | Bond Future | 96        | 0                             | 96        | 0                               | 0.00          |
| 25/07/2023 | R053 On 03-August-23   | 12.70  | Put          | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 25/07/2023 | R053 On 02-November-23 |        |              | Bond Future | 12.32     | 95.9805                       | 12.3186   | 95.9805                         | 5,189.00      |
| 25/07/2023 | R053 On 02-November-23 | 12.83  | Call         | Bond Future | 5708      | 6                             | 5708      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | R053 On 02-November-23 | 12.81  | Call         | Bond Future | 5612      | 6                             | 5612      | 6                               | 0.00          |
| 25/07/2023 | R053 On 02-November-23 | 12.82  | Call         | Bond Future | 5660      | 6                             | 5660      | 6                               | 0.00          |
| 25/07/2023 | R053 On 02-November-23 | 12.82  | Put          | Bond Future | 2042      | 2                             | 2042      | 2                               | 0.00          |
| 25/07/2023 | R053 On 02-November-23 | 12.81  | Put          | Bond Future | 2064      | 2                             | 2064      | 2                               | 0.00          |
| 25/07/2023 | R053 On 02-November-23 | 12.83  | Put          | Bond Future | 2021      | 2                             | 2021      | 2                               | 0.00          |
| 25/07/2023 | R053 On 01-February-24 |        |              | Bond Future | 12.42     | 98.1577                       | 12.4151   | 98.1577                         | 0.00          |
| 25/07/2023 | R053 On 01-February-24 | 12.94  | Call         | Bond Future | 6958      | 7                             | 6958      | 7                               | 0.00          |
| 25/07/2023 | R053 On 01-February-24 | 12.92  | Call         | Bond Future | 6868      | 7                             | 6868      | 7                               | 0.00          |
| 25/07/2023 | R053 On 01-February-24 | 12.93  | Call         | Bond Future | 6913      | 7                             | 6913      | 7                               | 0.00          |
| 25/07/2023 | R053 On 01-February-24 | 12.94  | Put          | Bond Future | 3232      | 3                             | 3232      | 3                               | 0.00          |
| 25/07/2023 | R053 On 01-February-24 | 12.92  | Put          | Bond Future | 3278      | 3                             | 3278      | 3                               | 0.00          |
| 25/07/2023 | R053 On 01-February-24 | 12.93  | Put          | Bond Future | 3255      | 3                             | 3255      | 3                               | 0.00          |
| 25/07/2023 | R053 On 02-May-24      |        |              | Bond Future | 12.52     | 94.5215                       | 12.5156   | 94.5215                         | 0.00          |
| 25/07/2023 | R053 On 02-May-24      | 13.02  | Call         | Bond Future | 7694      | 8                             | 7694      | 8                               | 0.00          |
| 25/07/2023 | R053 On 02-May-24      | 13.03  | Call         | Bond Future | 7737      | 8                             | 7737      | 8                               | 0.00          |
| 25/07/2023 | R053 On 02-May-24      | 13.04  | Call         | Bond Future | 7780      | 8                             | 7780      | 8                               | 0.00          |
| 25/07/2023 | R053 On 02-May-24      | 13.02  | Put          | Bond Future | 4161      | 4                             | 4161      | 4                               | 0.00          |
| 25/07/2023 | R053 On 02-May-24      | 13.03  | Put          | Bond Future | 4137      | 4                             | 4137      | 4                               | 0.00          |
| 25/07/2023 | R053 On 02-May-24      | 13.04  | Put          | Bond Future | 4112      | 4                             | 4112      | 4                               | 0.00          |
| 25/07/2023 | R053 On 01-August-24   |        |              | Bond Future | 12.62     | 96.6986                       | 12.6151   | 96.6986                         | 0.00          |
| 25/07/2023 | R053 On 01-August-24   | 13.15  | Call         | Bond Future | 8421      | 9                             | 8421      | 9                               | 0.00          |
| 25/07/2023 | R053 On 01-August-24   | 13.13  | Call         | Bond Future | 8338      | 9                             | 8338      | 9                               | 0.00          |
| 25/07/2023 | R053 On 01-August-24   | 13.14  | Call         | Bond Future | 8379      | 9                             | 8379      | 9                               | 0.00          |
| 25/07/2023 | R053 On 01-August-24   | 13.14  | Put          | Bond Future | 4762      | 5                             | 4762      | 5                               | 0.00          |
| 25/07/2023 | R053 On 01-August-24   | 13.13  | Put          | Bond Future | 4787      | 5                             | 4787      | 5                               | 0.00          |
| 25/07/2023 | R053 On 01-August-24   | 13.15  | Put          | Bond Future | 4737      | 5                             | 4737      | 5                               | 0.00          |
| 25/07/2023 | R186 On 03-August-23   |        |              | Bond Future | 8.92      | 105.8415                      | 8.9232    | 105.8415                        | 14,864.00     |
| 25/07/2023 | R186 On 03-August-23   | 9.73   | Call         | Bond Future | 2338      | 2                             | 2338      | 2                               | 0.00          |
| 25/07/2023 | R186 On 03-August-23   | 9.75   | Call         | Bond Future | 2395      | 2                             | 2395      | 2                               | 0.00          |
| 25/07/2023 | R186 On 03-August-23   | 9.74   | Call         | Bond Future | 2367      | 2                             | 2367      | 2                               | 0.00          |
| 25/07/2023 | R186 On 03-August-23   | 9.74   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 25/07/2023 | R186 On 03-August-23   | 9.73   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 25/07/2023 | R186 On 03-August-23   | 9.75   | Put          | Bond Future | 1         | 0                             | 1         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | R186 On 02-November-23 |        |              | Bond Future | 8.93      | 108.1432                      | 8.9309    | 108.1432                        | 138,889.00    |
| 25/07/2023 | R186 On 02-November-23 | 10.42  | Call         | Bond Future | 4090      | 4                             | 4090      | 4                               | 0.00          |
| 25/07/2023 | R186 On 02-November-23 | 9.39   | Call         | Bond Future | 1774      | 2                             | 1774      | 2                               | 0.00          |
| 25/07/2023 | R186 On 02-November-23 | 9.38   | Call         | Bond Future | 1755      | 2                             | 1755      | 2                               | 0.00          |
| 25/07/2023 | R186 On 02-November-23 | 9.40   | Call         | Bond Future | 1794      | 2                             | 1794      | 2                               | 0.00          |
| 25/07/2023 | R186 On 02-November-23 | 9.15   | Call         | Bond Future | 1341      | 1                             | 1341      | 1                               | 1,715.00      |
| 25/07/2023 | R186 On 02-November-23 | 9.40   | Put          | Bond Future | 517       | 1                             | 517       | 1                               | 0.00          |
| 25/07/2023 | R186 On 02-November-23 | 9.38   | Put          | Bond Future | 532       | 1                             | 532       | 1                               | 0.00          |
| 25/07/2023 | R186 On 02-November-23 | 9.39   | Put          | Bond Future | 524       | 1                             | 524       | 1                               | 0.00          |
| 25/07/2023 | R186 On 02-November-23 | 10.42  | Put          | Bond Future | 103       | 0                             | 103       | 0                               | 1,715.00      |
| 25/07/2023 | R186 On 02-November-23 | 9.15   | Put          | Bond Future | 742       | 1                             | 742       | 1                               | 0.00          |
| 25/07/2023 | R186 On 01-February-24 |        |              | Bond Future | 8.90      | 105.2845                      | 8.9014    | 105.2845                        | 0.00          |
| 25/07/2023 | R186 On 01-February-24 | 9.52   | Call         | Bond Future | 2304      | 2                             | 2304      | 2                               | 0.00          |
| 25/07/2023 | R186 On 01-February-24 | 9.51   | Call         | Bond Future | 2286      | 2                             | 2286      | 2                               | 0.00          |
| 25/07/2023 | R186 On 01-February-24 | 9.50   | Call         | Bond Future | 2268      | 2                             | 2268      | 2                               | 0.00          |
| 25/07/2023 | R186 On 01-February-24 | 9.52   | Put          | Bond Future | 741       | 1                             | 741       | 1                               | 0.00          |
| 25/07/2023 | R186 On 01-February-24 | 9.50   | Put          | Bond Future | 755       | 1                             | 755       | 1                               | 0.00          |
| 25/07/2023 | R186 On 01-February-24 | 9.51   | Put          | Bond Future | 748       | 1                             | 748       | 1                               | 0.00          |
| 25/07/2023 | R186 On 02-May-24      |        |              | Bond Future | 8.86      | 107.6766                      | 8.8642    | 107.6766                        | 0.00          |
| 25/07/2023 | R186 On 02-May-24      | 8.00   | Call         | Bond Future | 538       | 1                             | 538       | 1                               | 0.00          |
| 25/07/2023 | R186 On 02-May-24      | 9.73   | Call         | Bond Future | 2797      | 3                             | 2797      | 3                               | 2,030.00      |
| 25/07/2023 | R186 On 02-May-24      | 7.99   | Call         | Bond Future | 532       | 1                             | 532       | 1                               | 0.00          |
| 25/07/2023 | R186 On 02-May-24      | 8.01   | Call         | Bond Future | 545       | 1                             | 545       | 1                               | 0.00          |
| 25/07/2023 | R186 On 02-May-24      | 10.40  | Call         | Bond Future | 4025      | 4                             | 4025      | 4                               | 0.00          |
| 25/07/2023 | R186 On 02-May-24      | 10.40  | Put          | Bond Future | 491       | 0                             | 491       | 0                               | 2,030.00      |
| 25/07/2023 | R186 On 02-May-24      | 8.01   | Put          | Bond Future | 2579      | 3                             | 2579      | 3                               | 0.00          |
| 25/07/2023 | R186 On 02-May-24      | 9.73   | Put          | Bond Future | 786       | 1                             | 786       | 1                               | 0.00          |
| 25/07/2023 | R186 On 02-May-24      | 7.99   | Put          | Bond Future | 2614      | 3                             | 2614      | 3                               | 0.00          |
| 25/07/2023 | R186 On 02-May-24      | 8.00   | Put          | Bond Future | 2596      | 3                             | 2596      | 3                               | 0.00          |
| 25/07/2023 | R186 On 01-August-24   |        |              | Bond Future | 8.80      | 104.8460                      | 8.8038    | 104.8460                        | 0.00          |
| 25/07/2023 | R186 On 01-August-24   | 8.70   | Call         | Bond Future | 1363      | 1                             | 1363      | 1                               | 0.00          |
| 25/07/2023 | R186 On 01-August-24   | 8.68   | Call         | Bond Future | 1339      | 1                             | 1339      | 1                               | 0.00          |
| 25/07/2023 | R186 On 01-August-24   | 8.69   | Call         | Bond Future | 1351      | 1                             | 1351      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | R186 On 01-August-24   | 8.70   | Put          | Bond Future | 1587      | 2                             | 1587      | 2                               | 0.00          |
| 25/07/2023 | R186 On 01-August-24   | 8.68   | Put          | Bond Future | 1606      | 2                             | 1606      | 2                               | 0.00          |
| 25/07/2023 | R186 On 01-August-24   | 8.69   | Put          | Bond Future | 1597      | 2                             | 1597      | 2                               | 0.00          |
| 25/07/2023 | R197 On 03-August-23   |        |              | Bond Future | 334.71    | 334.7129                      | 334.7125  | 334.7129                        | 44.00         |
| 25/07/2023 | R197 On 02-November-23 |        |              | Bond Future | 342.07    | 342.0747                      | 342.0733  | 342.0747                        | 0.00          |
| 25/07/2023 | R202 On 03-August-23   |        |              | Bond Future | 249.31    | 249.5147                      | 249.3088  | 249.5147                        | 5,054.00      |
| 25/07/2023 | R202 On 02-November-23 |        |              | Bond Future | 254.79    | 255.0028                      | 254.7913  | 255.0028                        | 4,746.00      |
| 25/07/2023 | R202 On 01-February-24 |        |              | Bond Future | 255.68    | 255.8931                      | 255.6764  | 255.8931                        | 460.00        |
| 25/07/2023 | R202 On 02-May-24      |        |              | Bond Future | 261.54    | 261.7658                      | 261.5442  | 261.7658                        | 0.00          |
| 25/07/2023 | R202 On 01-August-24   |        |              | Bond Future | 262.55    | 262.7716                      | 262.5453  | 262.7716                        | 0.00          |
| 25/07/2023 | R209 On 03-August-23   |        |              | Bond Future | 11.65     | 67.0042                       | 11.6520   | 67.0042                         | 9,458.00      |
| 25/07/2023 | R209 On 03-August-23   | 10.75  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 7,000.00      |
| 25/07/2023 | R209 On 03-August-23   | 11.95  | Call         | Bond Future | 1563      | 2                             | 1563      | 2                               | 0.00          |
| 25/07/2023 | R209 On 03-August-23   | 11.25  | Call         | Bond Future | 56        | 0                             | 56        | 0                               | 7,000.00      |
| 25/07/2023 | R209 On 03-August-23   | 10.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,730.00      |
| 25/07/2023 | R209 On 03-August-23   | 10.70  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,730.00      |
| 25/07/2023 | R209 On 03-August-23   | 11.93  | Call         | Bond Future | 1486      | 2                             | 1486      | 2                               | 0.00          |
| 25/07/2023 | R209 On 03-August-23   | 11.94  | Call         | Bond Future | 1524      | 2                             | 1524      | 2                               | 0.00          |
| 25/07/2023 | R209 On 03-August-23   | 12.00  | Call         | Bond Future | 1761      | 2                             | 1761      | 2                               | 0.00          |
| 25/07/2023 | R209 On 03-August-23   | 12.00  | Put          | Bond Future | 111       | 0                             | 111       | 0                               | 1,750.00      |
| 25/07/2023 | R209 On 03-August-23   | 11.25  | Put          | Bond Future | 2038      | 2                             | 2038      | 2                               | 0.00          |
| 25/07/2023 | R209 On 03-August-23   | 11.95  | Put          | Bond Future | 146       | 0                             | 146       | 0                               | 0.00          |
| 25/07/2023 | R209 On 03-August-23   | 10.00  | Put          | Bond Future | 8710      | 9                             | 8710      | 9                               | 0.00          |
| 25/07/2023 | R209 On 03-August-23   | 11.93  | Put          | Bond Future | 163       | 0                             | 163       | 0                               | 0.00          |
| 25/07/2023 | R209 On 03-August-23   | 11.94  | Put          | Bond Future | 154       | 0                             | 154       | 0                               | 0.00          |
| 25/07/2023 | R209 On 03-August-23   | 10.75  | Put          | Bond Future | 4568      | 4                             | 4568      | 4                               | 0.00          |
| 25/07/2023 | R209 On 03-August-23   | 10.70  | Put          | Bond Future | 4834      | 5                             | 4834      | 5                               | 0.00          |
| 25/07/2023 | R209 On 02-November-23 |        |              | Bond Future | 11.75     | 65.3079                       | 11.7455   | 65.3079                         | 28,256.00     |
| 25/07/2023 | R209 On 02-November-23 | 11.35  | Call         | Bond Future | 1227      | 1                             | 1227      | 1                               | 0.00          |
| 25/07/2023 | R209 On 02-November-23 | 11.33  | Call         | Bond Future | 1190      | 1                             | 1190      | 1                               | 0.00          |
| 25/07/2023 | R209 On 02-November-23 | 11.34  | Call         | Bond Future | 1208      | 1                             | 1208      | 1                               | 0.00          |
| 25/07/2023 | R209 On 02-November-23 | 11.34  | Put          | Bond Future | 3180      | 3                             | 3180      | 3                               | 0.00          |
| 25/07/2023 | R209 On 02-November-23 | 11.33  | Put          | Bond Future | 3211      | 3                             | 3211      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | R209 On 02-November-23 | 11.35  | Put          | Bond Future | 3149      | 3                             | 3149      | 3                               | 0.00          |
| 25/07/2023 | R209 On 01-February-24 |        |              | Bond Future | 11.83     | 66.7893                       | 11.8298   | 66.7893                         | 1,690.00      |
| 25/07/2023 | R209 On 01-February-24 | 12.13  | Call         | Bond Future | 3609      | 4                             | 3609      | 4                               | 0.00          |
| 25/07/2023 | R209 On 01-February-24 | 12.12  | Call         | Bond Future | 3581      | 4                             | 3581      | 4                               | 0.00          |
| 25/07/2023 | R209 On 01-February-24 | 12.14  | Call         | Bond Future | 3637      | 4                             | 3637      | 4                               | 0.00          |
| 25/07/2023 | R209 On 01-February-24 | 12.14  | Put          | Bond Future | 2202      | 2                             | 2202      | 2                               | 0.00          |
| 25/07/2023 | R209 On 01-February-24 | 12.13  | Put          | Bond Future | 2219      | 2                             | 2219      | 2                               | 0.00          |
| 25/07/2023 | R209 On 01-February-24 | 12.12  | Put          | Bond Future | 2237      | 2                             | 2237      | 2                               | 0.00          |
| 25/07/2023 | R209 On 02-May-24      |        |              | Bond Future | 11.92     | 65.1529                       | 11.9179   | 65.1529                         | 0.00          |
| 25/07/2023 | R209 On 02-May-24      | 11.19  | Call         | Bond Future | 1894      | 2                             | 1894      | 2                               | 0.00          |
| 25/07/2023 | R209 On 02-May-24      | 11.18  | Call         | Bond Future | 1876      | 2                             | 1876      | 2                               | 0.00          |
| 25/07/2023 | R209 On 02-May-24      | 11.17  | Call         | Bond Future | 1859      | 2                             | 1859      | 2                               | 0.00          |
| 25/07/2023 | R209 On 02-May-24      | 11.17  | Put          | Bond Future | 5461      | 5                             | 5461      | 5                               | 0.00          |
| 25/07/2023 | R209 On 02-May-24      | 11.18  | Put          | Bond Future | 5428      | 5                             | 5428      | 5                               | 0.00          |
| 25/07/2023 | R209 On 02-May-24      | 11.19  | Put          | Bond Future | 5396      | 5                             | 5396      | 5                               | 0.00          |
| 25/07/2023 | R209 On 01-August-24   |        |              | Bond Future | 12.01     | 66.6538                       | 12.0051   | 66.6538                         | 0.00          |
| 25/07/2023 | R209 On 01-August-24   | 11.79  | Call         | Bond Future | 3378      | 3                             | 3378      | 3                               | 0.00          |
| 25/07/2023 | R209 On 01-August-24   | 11.78  | Call         | Bond Future | 3355      | 3                             | 3355      | 3                               | 0.00          |
| 25/07/2023 | R209 On 01-August-24   | 11.80  | Call         | Bond Future | 3400      | 3                             | 3400      | 3                               | 0.00          |
| 25/07/2023 | R209 On 01-August-24   | 11.80  | Put          | Bond Future | 4349      | 4                             | 4349      | 4                               | 0.00          |
| 25/07/2023 | R209 On 01-August-24   | 11.79  | Put          | Bond Future | 4373      | 4                             | 4373      | 4                               | 0.00          |
| 25/07/2023 | R209 On 01-August-24   | 11.78  | Put          | Bond Future | 4397      | 4                             | 4397      | 4                               | 0.00          |
| 25/07/2023 | R210 On 03-August-23   |        |              | Bond Future | 224.95    | 224.9450                      | 224.9460  | 224.9450                        | 350.00        |
| 25/07/2023 | R210 On 02-November-23 |        |              | Bond Future | 226.73    | 226.7265                      | 226.7267  | 226.7265                        | 70.00         |
| 25/07/2023 | R210 On 01-February-24 |        |              | Bond Future | 231.92    | 231.9216                      | 231.9213  | 231.9216                        | 300.00        |
| 25/07/2023 | R210 On 02-May-24      |        |              | Bond Future | 234.00    | 233.9979                      | 233.9979  | 233.9979                        | 0.00          |
| 25/07/2023 | R210 On 01-August-24   |        |              | Bond Future | 239.44    | 239.4410                      | 239.4412  | 239.4410                        | 0.00          |
| 25/07/2023 | R213 On 03-August-23   |        |              | Bond Future | 10.70     | 84.2524                       | 10.6959   | 84.2524                         | 4,288.00      |
| 25/07/2023 | R213 On 03-August-23   | 11.61  | Call         | Bond Future | 3958      | 4                             | 3958      | 4                               | 0.00          |
| 25/07/2023 | R213 On 03-August-23   | 11.62  | Call         | Bond Future | 4000      | 4                             | 4000      | 4                               | 0.00          |
| 25/07/2023 | R213 On 03-August-23   | 11.63  | Call         | Bond Future | 4041      | 4                             | 4041      | 4                               | 0.00          |
| 25/07/2023 | R213 On 03-August-23   | 11.62  | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 25/07/2023 | R213 On 03-August-23   | 11.63  | Put          | Bond Future | 3         | 0                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | R213 On 03-August-23   | 11.61  | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 25/07/2023 | R213 On 02-November-23 |        |              | Bond Future | 10.78     | 82.5278                       | 10.7833   | 82.5278                         | 27,699.00     |
| 25/07/2023 | R213 On 02-November-23 | 11.44  | Call         | Bond Future | 3652      | 4                             | 3652      | 4                               | 731.00        |
| 25/07/2023 | R213 On 02-November-23 | 12.70  | Call         | Bond Future | 8001      | 8                             | 8001      | 8                               | 0.00          |
| 25/07/2023 | R213 On 02-November-23 | 11.12  | Call         | Bond Future | 2708      | 3                             | 2708      | 3                               | 0.00          |
| 25/07/2023 | R213 On 02-November-23 | 11.11  | Call         | Bond Future | 2680      | 3                             | 2680      | 3                               | 0.00          |
| 25/07/2023 | R213 On 02-November-23 | 11.13  | Call         | Bond Future | 2735      | 3                             | 2735      | 3                               | 0.00          |
| 25/07/2023 | R213 On 02-November-23 | 10.94  | Call         | Bond Future | 2231      | 2                             | 2231      | 2                               | 731.00        |
| 25/07/2023 | R213 On 02-November-23 | 10.94  | Put          | Bond Future | 1552      | 2                             | 1552      | 2                               | 0.00          |
| 25/07/2023 | R213 On 02-November-23 | 11.13  | Put          | Bond Future | 1242      | 1                             | 1242      | 1                               | 0.00          |
| 25/07/2023 | R213 On 02-November-23 | 11.11  | Put          | Bond Future | 1272      | 1                             | 1272      | 1                               | 0.00          |
| 25/07/2023 | R213 On 02-November-23 | 11.12  | Put          | Bond Future | 1257      | 1                             | 1257      | 1                               | 0.00          |
| 25/07/2023 | R213 On 02-November-23 | 12.70  | Put          | Bond Future | 164       | 0                             | 164       | 0                               | 731.00        |
| 25/07/2023 | R213 On 02-November-23 | 11.44  | Put          | Bond Future | 853       | 1                             | 853       | 1                               | 0.00          |
| 25/07/2023 | R213 On 01-February-24 |        |              | Bond Future | 10.86     | 84.3993                       | 10.8623   | 84.3993                         | 0.00          |
| 25/07/2023 | R213 On 01-February-24 | 11.72  | Call         | Bond Future | 4784      | 5                             | 4784      | 5                               | 0.00          |
| 25/07/2023 | R213 On 01-February-24 | 11.70  | Call         | Bond Future | 4725      | 5                             | 4725      | 5                               | 0.00          |
| 25/07/2023 | R213 On 01-February-24 | 11.71  | Call         | Bond Future | 4754      | 5                             | 4754      | 5                               | 0.00          |
| 25/07/2023 | R213 On 01-February-24 | 11.71  | Put          | Bond Future | 1249      | 1                             | 1249      | 1                               | 0.00          |
| 25/07/2023 | R213 On 01-February-24 | 11.70  | Put          | Bond Future | 1260      | 1                             | 1260      | 1                               | 0.00          |
| 25/07/2023 | R213 On 01-February-24 | 11.72  | Put          | Bond Future | 1239      | 1                             | 1239      | 1                               | 0.00          |
| 25/07/2023 | R213 On 02-May-24      |        |              | Bond Future | 10.94     | 82.7566                       | 10.9367   | 82.7566                         | 0.00          |
| 25/07/2023 | R213 On 02-May-24      | 10.28  | Call         | Bond Future | 1697      | 2                             | 1697      | 2                               | 0.00          |
| 25/07/2023 | R213 On 02-May-24      | 10.29  | Call         | Bond Future | 1713      | 2                             | 1713      | 2                               | 0.00          |
| 25/07/2023 | R213 On 02-May-24      | 10.30  | Call         | Bond Future | 1728      | 2                             | 1728      | 2                               | 0.00          |
| 25/07/2023 | R213 On 02-May-24      | 10.30  | Put          | Bond Future | 4423      | 4                             | 4423      | 4                               | 0.00          |
| 25/07/2023 | R213 On 02-May-24      | 10.29  | Put          | Bond Future | 4450      | 4                             | 4450      | 4                               | 0.00          |
| 25/07/2023 | R213 On 02-May-24      | 10.28  | Put          | Bond Future | 4478      | 4                             | 4478      | 4                               | 0.00          |
| 25/07/2023 | R213 On 01-August-24   |        |              | Bond Future | 11.01     | 84.6634                       | 11.0080   | 84.6634                         | 0.00          |
| 25/07/2023 | R213 On 01-August-24   | 10.88  | Call         | Bond Future | 2920      | 3                             | 2920      | 3                               | 0.00          |
| 25/07/2023 | R213 On 01-August-24   | 10.86  | Call         | Bond Future | 2878      | 3                             | 2878      | 3                               | 0.00          |
| 25/07/2023 | R213 On 01-August-24   | 10.87  | Call         | Bond Future | 2899      | 3                             | 2899      | 3                               | 0.00          |
| 25/07/2023 | R213 On 01-August-24   | 10.87  | Put          | Bond Future | 3459      | 3                             | 3459      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | R213 On 01-August-24   | 10.86  | Put          | Bond Future | 3479      | 3                             | 3479      | 3                               | 0.00          |
| 25/07/2023 | R213 On 01-August-24   | 10.88  | Put          | Bond Future | 3439      | 3                             | 3439      | 3                               | 0.00          |
| 25/07/2023 | R214 On 03-August-23   |        |              | Bond Future | 12.04     | 62.9286                       | 12.0373   | 62.9286                         | 14,094.00     |
| 25/07/2023 | R214 On 03-August-23   | 12.16  | Call         | Bond Future | 970       | 1                             | 970       | 1                               | 0.00          |
| 25/07/2023 | R214 On 03-August-23   | 12.14  | Call         | Bond Future | 907       | 1                             | 907       | 1                               | 0.00          |
| 25/07/2023 | R214 On 03-August-23   | 12.15  | Call         | Bond Future | 938       | 1                             | 938       | 1                               | 0.00          |
| 25/07/2023 | R214 On 03-August-23   | 12.15  | Put          | Bond Future | 391       | 0                             | 391       | 0                               | 0.00          |
| 25/07/2023 | R214 On 03-August-23   | 12.14  | Put          | Bond Future | 408       | 0                             | 408       | 0                               | 0.00          |
| 25/07/2023 | R214 On 03-August-23   | 12.16  | Put          | Bond Future | 374       | 0                             | 374       | 0                               | 0.00          |
| 25/07/2023 | R214 On 02-November-23 |        |              | Bond Future | 12.14     | 60.9943                       | 12.1360   | 60.9943                         | 14,560.00     |
| 25/07/2023 | R214 On 02-November-23 | 11.45  | Call         | Bond Future | 777       | 1                             | 777       | 1                               | 0.00          |
| 25/07/2023 | R214 On 02-November-23 | 11.47  | Call         | Bond Future | 805       | 1                             | 805       | 1                               | 0.00          |
| 25/07/2023 | R214 On 02-November-23 | 11.46  | Call         | Bond Future | 791       | 1                             | 791       | 1                               | 0.00          |
| 25/07/2023 | R214 On 02-November-23 | 11.46  | Put          | Bond Future | 4199      | 4                             | 4199      | 4                               | 0.00          |
| 25/07/2023 | R214 On 02-November-23 | 11.45  | Put          | Bond Future | 4237      | 4                             | 4237      | 4                               | 0.00          |
| 25/07/2023 | R214 On 02-November-23 | 11.47  | Put          | Bond Future | 4160      | 4                             | 4160      | 4                               | 0.00          |
| 25/07/2023 | R214 On 01-February-24 |        |              | Bond Future | 12.23     | 62.3776                       | 12.2296   | 62.3776                         | 0.00          |
| 25/07/2023 | R214 On 01-February-24 | 12.14  | Call         | Bond Future | 2714      | 3                             | 2714      | 3                               | 0.00          |
| 25/07/2023 | R214 On 01-February-24 | 12.15  | Call         | Bond Future | 2739      | 3                             | 2739      | 3                               | 0.00          |
| 25/07/2023 | R214 On 01-February-24 | 12.16  | Call         | Bond Future | 2764      | 3                             | 2764      | 3                               | 0.00          |
| 25/07/2023 | R214 On 01-February-24 | 12.16  | Put          | Bond Future | 3097      | 3                             | 3097      | 3                               | 0.00          |
| 25/07/2023 | R214 On 01-February-24 | 12.15  | Put          | Bond Future | 3120      | 3                             | 3120      | 3                               | 0.00          |
| 25/07/2023 | R214 On 01-February-24 | 12.14  | Put          | Bond Future | 3144      | 3                             | 3144      | 3                               | 0.00          |
| 25/07/2023 | R214 On 02-May-24      |        |              | Bond Future | 12.32     | 60.4888                       | 12.3188   | 60.4888                         | 0.00          |
| 25/07/2023 | R214 On 02-May-24      | 11.48  | Call         | Bond Future | 1755      | 2                             | 1755      | 2                               | 0.00          |
| 25/07/2023 | R214 On 02-May-24      | 11.46  | Call         | Bond Future | 1725      | 2                             | 1725      | 2                               | 0.00          |
| 25/07/2023 | R214 On 02-May-24      | 11.47  | Call         | Bond Future | 1740      | 2                             | 1740      | 2                               | 0.00          |
| 25/07/2023 | R214 On 02-May-24      | 11.47  | Put          | Bond Future | 5960      | 6                             | 5960      | 6                               | 0.00          |
| 25/07/2023 | R214 On 02-May-24      | 11.46  | Put          | Bond Future | 5997      | 6                             | 5997      | 6                               | 0.00          |
| 25/07/2023 | R214 On 02-May-24      | 11.48  | Put          | Bond Future | 5923      | 6                             | 5923      | 6                               | 0.00          |
| 25/07/2023 | R214 On 01-August-24   |        |              | Bond Future | 12.41     | 61.8823                       | 12.4063   | 61.8823                         | 0.00          |
| 25/07/2023 | R214 On 01-August-24   | 12.16  | Call         | Bond Future | 3329      | 3                             | 3329      | 3                               | 0.00          |
| 25/07/2023 | R214 On 01-August-24   | 12.17  | Call         | Bond Future | 3351      | 3                             | 3351      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | R214 On 01-August-24   | 12.18  | Call         | Bond Future | 3374      | 3                             | 3374      | 3                               | 0.00          |
| 25/07/2023 | R214 On 01-August-24   | 12.18  | Put          | Bond Future | 4443      | 4                             | 4443      | 4                               | 0.00          |
| 25/07/2023 | R214 On 01-August-24   | 12.17  | Put          | Bond Future | 4468      | 4                             | 4468      | 4                               | 0.00          |
| 25/07/2023 | R214 On 01-August-24   | 12.16  | Put          | Bond Future | 4494      | 4                             | 4494      | 4                               | 0.00          |
| 25/07/2023 | R248 On 03-August-23   |        |              | Bond Future | 12.19     | 77.3505                       | 12.1930   | 77.3505                         | 49,582.00     |
| 25/07/2023 | R248 On 03-August-23   | 12.09  | Call         | Bond Future | 489       | 1                             | 489       | 1                               | 0.00          |
| 25/07/2023 | R248 On 03-August-23   | 12.10  | Call         | Bond Future | 512       | 1                             | 512       | 1                               | 0.00          |
| 25/07/2023 | R248 On 03-August-23   | 13.20  | Call         | Bond Future | 5561      | 6                             | 5561      | 6                               | 0.00          |
| 25/07/2023 | R248 On 03-August-23   | 12.30  | Call         | Bond Future | 1125      | 1                             | 1125      | 1                               | 1,053.00      |
| 25/07/2023 | R248 On 03-August-23   | 11.80  | Call         | Bond Future | 86        | 0                             | 86        | 0                               | 1,053.00      |
| 25/07/2023 | R248 On 03-August-23   | 12.11  | Call         | Bond Future | 536       | 1                             | 536       | 1                               | 0.00          |
| 25/07/2023 | R248 On 03-August-23   | 12.11  | Put          | Bond Future | 1031      | 1                             | 1031      | 1                               | 0.00          |
| 25/07/2023 | R248 On 03-August-23   | 11.80  | Put          | Bond Future | 2481      | 2                             | 2481      | 2                               | 0.00          |
| 25/07/2023 | R248 On 03-August-23   | 12.30  | Put          | Bond Future | 496       | 0                             | 496       | 0                               | 0.00          |
| 25/07/2023 | R248 On 03-August-23   | 13.20  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 1,053.00      |
| 25/07/2023 | R248 On 03-August-23   | 12.10  | Put          | Bond Future | 1067      | 1                             | 1067      | 1                               | 0.00          |
| 25/07/2023 | R248 On 03-August-23   | 12.09  | Put          | Bond Future | 1104      | 1                             | 1104      | 1                               | 0.00          |
| 25/07/2023 | R248 On 02-November-23 |        |              | Bond Future | 12.30     | 74.5865                       | 12.2977   | 74.5865                         | 231,905.00    |
| 25/07/2023 | R248 On 02-November-23 | 11.80  | Call         | Bond Future | 1334      | 1                             | 1334      | 1                               | 207.00        |
| 25/07/2023 | R248 On 02-November-23 | 11.49  | Call         | Bond Future | 779       | 1                             | 779       | 1                               | 0.00          |
| 25/07/2023 | R248 On 02-November-23 | 12.50  | Call         | Bond Future | 3292      | 3                             | 3292      | 3                               | 207.00        |
| 25/07/2023 | R248 On 02-November-23 | 13.60  | Call         | Bond Future | 7593      | 8                             | 7593      | 8                               | 0.00          |
| 25/07/2023 | R248 On 02-November-23 | 11.47  | Call         | Bond Future | 753       | 1                             | 753       | 1                               | 0.00          |
| 25/07/2023 | R248 On 02-November-23 | 11.48  | Call         | Bond Future | 766       | 1                             | 766       | 1                               | 0.00          |
| 25/07/2023 | R248 On 02-November-23 | 13.60  | Put          | Bond Future | 646       | 1                             | 646       | 1                               | 207.00        |
| 25/07/2023 | R248 On 02-November-23 | 11.49  | Put          | Bond Future | 5775      | 6                             | 5775      | 6                               | 0.00          |
| 25/07/2023 | R248 On 02-November-23 | 11.80  | Put          | Bond Future | 4343      | 4                             | 4343      | 4                               | 0.00          |
| 25/07/2023 | R248 On 02-November-23 | 12.50  | Put          | Bond Future | 2129      | 2                             | 2129      | 2                               | 0.00          |
| 25/07/2023 | R248 On 02-November-23 | 11.47  | Put          | Bond Future | 5880      | 6                             | 5880      | 6                               | 0.00          |
| 25/07/2023 | R248 On 02-November-23 | 11.48  | Put          | Bond Future | 5827      | 6                             | 5827      | 6                               | 0.00          |
| 25/07/2023 | R248 On 01-February-24 |        |              | Bond Future | 12.40     | 76.2781                       | 12.3976   | 76.2781                         | 0.00          |
| 25/07/2023 | R248 On 01-February-24 | 12.16  | Call         | Bond Future | 2920      | 3                             | 2920      | 3                               | 0.00          |
| 25/07/2023 | R248 On 01-February-24 | 12.14  | Call         | Bond Future | 2865      | 3                             | 2865      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2023 | R248 On 01-February-24 | 12.15  | Call         | Bond Future | 2892      | 3                             | 2892      | 3                               | 0.00          |
| 25/07/2023 | R248 On 01-February-24 | 12.15  | Put          | Bond Future | 4341      | 4                             | 4341      | 4                               | 0.00          |
| 25/07/2023 | R248 On 01-February-24 | 12.14  | Put          | Bond Future | 4373      | 4                             | 4373      | 4                               | 0.00          |
| 25/07/2023 | R248 On 01-February-24 | 12.16  | Put          | Bond Future | 4309      | 4                             | 4309      | 4                               | 0.00          |
| 25/07/2023 | R248 On 02-May-24      |        |              | Bond Future | 12.49     | 73.5606                       | 12.4929   | 73.5606                         | 0.00          |
| 25/07/2023 | R248 On 02-May-24      | 11.48  | Call         | Bond Future | 1901      | 2                             | 1901      | 2                               | 0.00          |
| 25/07/2023 | R248 On 02-May-24      | 11.46  | Call         | Bond Future | 1868      | 2                             | 1868      | 2                               | 0.00          |
| 25/07/2023 | R248 On 02-May-24      | 11.47  | Call         | Bond Future | 1884      | 2                             | 1884      | 2                               | 0.00          |
| 25/07/2023 | R248 On 02-May-24      | 11.48  | Put          | Bond Future | 8078      | 8                             | 8078      | 8                               | 0.00          |
| 25/07/2023 | R248 On 02-May-24      | 11.46  | Put          | Bond Future | 8175      | 8                             | 8175      | 8                               | 0.00          |
| 25/07/2023 | R248 On 02-May-24      | 11.47  | Put          | Bond Future | 8126      | 8                             | 8126      | 8                               | 0.00          |
| 25/07/2023 | R248 On 01-August-24   |        |              | Bond Future | 12.59     | 75.2552                       | 12.5869   | 75.2552                         | 13,000.00     |
| 25/07/2023 | R248 On 01-August-24   | 12.32  | Call         | Bond Future | 4064      | 4                             | 4064      | 4                               | 0.00          |
| 25/07/2023 | R248 On 01-August-24   | 12.30  | Call         | Bond Future | 4009      | 4                             | 4009      | 4                               | 0.00          |
| 25/07/2023 | R248 On 01-August-24   | 12.31  | Call         | Bond Future | 4036      | 4                             | 4036      | 4                               | 0.00          |
| 25/07/2023 | R248 On 01-August-24   | 12.31  | Put          | Bond Future | 5615      | 5                             | 5615      | 5                               | 0.00          |
| 25/07/2023 | R248 On 01-August-24   | 12.30  | Put          | Bond Future | 5646      | 6                             | 5646      | 6                               | 0.00          |
| 25/07/2023 | R248 On 01-August-24   | 12.32  | Put          | Bond Future | 5585      | 5                             | 5585      | 5                               | 0.00          |