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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/02/2023

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|--------|------------|--------------|-------------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | | |
| AL37 | On | 04/05/2023 | Index Future | 878.50500 | 878.50500 | | 879.72800 | 879.72800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On | 03/08/2023 | Index Future | 895.75800 | 895.75800 | | 897.00500 | 897.00500 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On | 02/11/2023 | Index Future | 913.34000 | 913.34000 | | 914.61100 | 914.61100 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On | 01/02/2024 | Index Future | 931.31300 | 931.31300 | | 932.60800 | 932.60800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL37 | On | 02/05/2024 | Index Future | 948.81400 | 948.81400 | | 950.13000 | 950.13000 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On | 04/05/2023 | Index Future | 1,009.98200 | 1,009.98200 | | 1,010.94200 | 1,010.94200 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On | 03/08/2023 | Index Future | 1,029.81700 | 1,029.81700 | | 1,030.79700 | 1,030.79700 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On | 02/11/2023 | Index Future | 1,050.03000 | 1,050.03000 | | 1,051.02800 | 1,051.02800 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On | 01/02/2024 | Index Future | 1,070.69400 | 1,070.69400 | | 1,071.71000 | 1,071.71000 | | | 0.00 | 0.00 | 0 | 0.0 |
| AL7T | On | 02/05/2024 | Index Future | 1,090.81400 | 1,090.81400 | | 1,091.84500 | 1,091.84500 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On | 04/05/2023 | Index Future | 888.35800 | 888.35800 | | 887.97300 | 887.97300 | | | 0.00 | 0.00 | 0 | 98.0 |
| ALBI | On | 03/08/2023 | Index Future | 905.80500 | 905.80500 | | 905.41300 | 905.41300 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On | 02/11/2023 | Index Future | 923.58400 | 923.58400 | | 923.18300 | 923.18300 | | | 0.00 | 0.00 | 0 | 0.0 |

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| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ALBI | On 01/02/2024 | | Index Future | 941.75900 | 941.75900 | | 941.34900 | 941.34900 | | | 0.00 | 0.00 | 0 | 0.0 |
| ALBI | On 02/05/2024 | | Index Future | 959.45600 | 959.45600 | | 959.03500 | 959.03500 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES26A | On 02/04/2026 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 04/05/2023 | | Bond Future | 12.14164 | 74.15451 | | 12.14868 | 74.12152 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 03/08/2023 | | Bond Future | 12.29732 | 75.62878 | | 12.30465 | 75.59516 | | | 0.00 | 0.00 | 0 | 350.0 |
| ES33 | On 02/11/2023 | | Bond Future | 12.46473 | 73.33674 | | 12.47241 | 73.30231 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 01/02/2024 | | Bond Future | 12.64441 | 74.79474 | | 12.65245 | 74.75954 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 02/05/2024 | | Bond Future | 12.84713 | 72.41841 | | 12.85561 | 72.38221 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33 | On 15/09/2033 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES33A | On 15/09/2033 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 04/05/2023 | | Bond Future | 12.53002 | 71.36346 | | 12.56273 | 71.18565 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 03/08/2023 | | Bond Future | 12.67286 | 72.78234 | | 12.70685 | 72.60103 | | | 0.00 | 0.00 | 0 | 4,000.0 |
| ES42 | On 02/11/2023 | | Bond Future | 12.82540 | 69.96516 | | 12.86081 | 69.78012 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 01/02/2024 | | Bond Future | 12.98092 | 71.35529 | | 13.01779 | 71.16643 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 02/05/2024 | | Bond Future | 13.16026 | 68.44490 | | 13.19878 | 68.25213 | | | 0.00 | 0.00 | 0 | 0.0 |
| ES42 | On 25/04/2042 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 04/05/2023 | | GOVI | 875.83900 | 875.83900 | | 875.48400 | 875.48400 | | | 0.00 | 0.00 | 0 | 843.0 |
| GOVI | On 03/08/2023 | | GOVI | 893.04000 | 893.04000 | | 892.67800 | 892.67800 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 02/11/2023 | | GOVI | 910.56900 | 910.56900 | | 910.19900 | 910.19900 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 01/02/2024 | | GOVI | 928.48800 | 928.48800 | | 928.10900 | 928.10900 | | | 0.00 | 0.00 | 0 | 0.0 |
| GOVI | On 02/05/2024 | | GOVI | 945.93500 | 945.93500 | | 945.54600 | 945.54600 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 04/05/2023 | | Bond Future | 169.38964 | 169.38964 | | 169.28107 | 169.28107 | | | 0.00 | 0.00 | 0 | 5,364.0 |
| I2025 | On 03/08/2023 | | Bond Future | 171.02613 | 171.02613 | | 170.90643 | 170.90643 | | | 0.00 | 0.00 | 0 | 214.0 |
| I2025 | On 02/11/2023 | | Bond Future | 174.42232 | 174.42232 | | 174.29994 | 174.29994 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 01/02/2024 | | Bond Future | 176.11782 | 176.11782 | | 175.98474 | 175.98474 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 02/05/2024 | | Bond Future | 179.46164 | 179.46164 | | 179.32534 | 179.32534 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2025 | On 31/01/2025 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 04/05/2023 | | Bond Future | 121.51263 | 121.51263 | | 121.37450 | 121.37450 | | | 0.00 | 0.00 | 0 | 1,045.0 |
| I2029 | On 03/08/2023 | | Bond Future | 123.92838 | 123.92838 | | 123.78756 | 123.78756 | | | 0.00 | 0.00 | 0 | 728.0 |
| I2029 | On 02/11/2023 | | Bond Future | 125.07054 | 125.07054 | | 124.91932 | 124.91932 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 01/02/2024 | | Bond Future | 127.55905 | 127.55905 | | 127.40462 | 127.40462 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2029 | On 02/05/2024 | | Bond Future | 128.63138 | 128.63138 | | 128.46743 | 128.46743 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 14/08/2015 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 04/05/2023 | | Bond Future | 115.05215 | 115.05215 | | 115.40656 | 115.40656 | | | 0.00 | 0.00 | 0 | 1,540.0 |
| I2033 | On 03/08/2023 | | Bond Future | 117.33942 | 117.33942 | | 117.70091 | 117.70091 | | | 0.00 | 0.00 | 0 | 6,141.0 |

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2033 | On 02/11/2023 | Bond Future | 118.26182 | | 118.26182 | | 118.62194 | 118.62194 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 01/02/2024 | Bond Future | 120.61495 | | 120.61495 | | 120.98201 | 120.98201 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 02/05/2024 | Bond Future | 121.46211 | | 121.46211 | | 121.82929 | 121.82929 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2033 | On 28/02/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 04/05/2023 | Bond Future | 128.18176 | | 128.18176 | | 128.33358 | 128.33358 | | | 0.00 | 0.00 | 0 | 4,625.0 |
| I2038 | On 03/08/2023 | Bond Future | 128.78269 | | 128.78269 | | 128.92729 | 128.92729 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 02/11/2023 | Bond Future | 131.33983 | | 131.33983 | | 131.48706 | 131.48706 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 01/02/2024 | Bond Future | 131.95603 | | 131.95603 | | 132.09692 | 132.09692 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 02/05/2024 | Bond Future | 134.46007 | | 134.46007 | | 134.60313 | 134.60313 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 04/05/2023 | Bond Future | 112.75440 | | 112.75440 | | 112.21109 | 112.21109 | | | 0.00 | 0.00 | 0 | 17,308.0 |
| I2046 | On 03/08/2023 | Bond Future | 114.99598 | | 114.99598 | | 114.44205 | 114.44205 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 02/11/2023 | Bond Future | 115.20718 | | 115.20718 | | 114.63042 | 114.63042 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 01/02/2024 | Bond Future | 117.49905 | | 117.49905 | | 116.91068 | 116.91068 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 02/05/2024 | Bond Future | 117.60782 | | 117.60782 | | 116.99801 | 116.99801 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 04/05/2023 | Bond Future | 114.99053 | | 114.99053 | | 114.68485 | 114.68485 | | | 0.00 | 0.00 | 0 | 13,256.0 |
| I2050 | On 03/08/2023 | Bond Future | 115.10692 | | 115.10692 | | 114.78660 | 114.78660 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 02/11/2023 | Bond Future | 117.39263 | | 117.39263 | | 117.06574 | 117.06574 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 01/02/2024 | Bond Future | 117.50410 | | 117.50410 | | 117.16077 | 117.16077 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 02/05/2024 | Bond Future | 119.73375 | | 119.73375 | | 119.38324 | 119.38324 | | | 0.00 | 0.00 | 0 | 0.0 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 04/05/2023 | Index Future | 325.44100 | | 325.44100 | | 325.18000 | 325.18000 | | | 0.00 | 0.00 | 0 | 655.0 |
| IGOV | On 03/08/2023 | Index Future | 331.91100 | | 331.91100 | | 331.64500 | 331.64500 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 02/11/2023 | Index Future | 338.50300 | | 338.50300 | | 338.23100 | 338.23100 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 01/02/2024 | Index Future | 345.24000 | | 345.24000 | | 344.96100 | 344.96100 | | | 0.00 | 0.00 | 0 | 0.0 |
| IGOV | On 02/05/2024 | Index Future | 351.80100 | | 351.80100 | | 351.51700 | 351.51700 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 15/03/2023 | Jibar Tradeable Future | 7.67000 | | 92.33000 | | 7.50000 | 92.50000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 19/04/2023 | Jibar Tradeable Future | 7.69000 | | 92.31000 | | 7.67500 | 92.32500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 17/05/2023 | Jibar Tradeable Future | 7.79500 | | 92.20500 | | 7.70000 | 92.30000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 21/06/2023 | Jibar Tradeable Future | 7.81000 | | 92.19000 | | 7.82000 | 92.18000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 19/07/2023 | Jibar Tradeable Future | 7.81000 | | 92.19000 | | 7.81000 | 92.19000 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 16/08/2023 | Jibar Tradeable Future | 7.77500 | | 92.22500 | | 7.77500 | 92.22500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 20/09/2023 | Jibar Tradeable Future | 7.81000 | | 92.19000 | | 7.81000 | 92.19000 | | | 0.00 | 0.00 | 0 | 75.0 |
| JIBAR FUTURE | On 20/12/2023 | Jibar Tradeable Future | 7.66500 | | 92.33500 | | 7.65500 | 92.34500 | | | 0.00 | 0.00 | 0 | 272.0 |
| JIBAR FUTURE | On 20/03/2024 | Jibar Tradeable Future | 7.64500 | | 92.35500 | | 7.61500 | 92.38500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 19/06/2024 | Jibar Tradeable Future | 7.44000 | | 92.56000 | | 7.43500 | 92.56500 | | | 0.00 | 0.00 | 0 | 0.0 |
| JIBAR FUTURE | On 18/09/2024 | Jibar Tradeable Future | 7.45000 | | 92.55000 | | 7.41000 | 92.59000 | | | 0.00 | 0.00 | 0 | 68.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| JIBAR FUTURE | On 18/12/2024 | Jibar Tradeable Future | | | 7.43000 | | 92.57000 | | 7.35500 | 92.64500 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 04/05/2023 | Bond Future | | | 8.55227 | | 109.94295 | | 8.49943 | 110.11069 | | 4.24 | 0.00 | 0.00 | 0 | 95,759.0 |
| R186 | On 04/05/2023 | Bond Future | 8.36 | Call | 594.43000 | | 0.59443 | | 668.33000 | 0.66833 | 594.430 | 4.29 | 0.39 | 0.00 | 0 | 200.0 |
| R186 | On 04/05/2023 | Bond Future | 8.36 | Put | 1,206.37000 | | 1.20637 | | 1,112.53000 | 1.11253 | 1,206.370 | 4.29 | 0.61 | 0.00 | 0 | 200.0 |
| R186 | On 03/08/2023 | Bond Future | | | 8.60486 | | 106.79786 | | 8.54733 | 106.96895 | | 4.18 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 02/11/2023 | Bond Future | | | 8.66452 | | 108.89324 | | 8.60162 | 109.06755 | | 3.89 | 0.00 | 0.00 | 0 | 1,263.0 |
| R186 | On 02/11/2023 | Bond Future | 9.15 | Call | 2,329.63000 | | 2.32963 | | 2,445.29000 | 2.44529 | 2,329.630 | 4.33 | 0.64 | 0.00 | 0 | 1,715.0 |
| R186 | On 02/11/2023 | Bond Future | 10.42 | Put | 311.50000 | | 0.31150 | | 290.42000 | 0.29042 | 311.500 | 4.87 | 0.14 | 0.00 | 0 | 1,715.0 |
| R186 | On 01/02/2024 | Bond Future | | | 8.73311 | | 105.73060 | | 8.66392 | 105.90816 | | 3.72 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 02/05/2024 | Bond Future | | | 8.85734 | | 107.70892 | | 8.78072 | 107.88939 | | 3.33 | 0.00 | 0.00 | 0 | 0.0 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 04/05/2023 | Bond Future | | | 335.87829 | | 335.87829 | | 335.75387 | 335.75387 | | | 0.00 | 0.00 | 0 | 309.0 |
| R197 | On 03/08/2023 | Bond Future | | | 333.52067 | | 333.52067 | | 333.36197 | 333.36197 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 02/11/2023 | Bond Future | | | 340.14295 | | 340.14295 | | 339.98063 | 339.98063 | | | 0.00 | 0.00 | 0 | 0.0 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 04/05/2023 | Bond Future | | | 250.21213 | | 250.21213 | | 250.20753 | 250.20753 | | | 0.00 | 21,017,818.92 | 84 | 4,974.0 |
| R202 | On 03/08/2023 | Bond Future | | | 250.38739 | | 250.38739 | | 250.36617 | 250.36617 | | | 0.00 | 0.00 | 0 | 460.0 |
| R202 | On 02/11/2023 | Bond Future | | | 255.35933 | | 255.35933 | | 255.33725 | 255.33725 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 01/02/2024 | Bond Future | | | 255.52329 | | 255.52329 | | 255.47902 | 255.47902 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 02/05/2024 | Bond Future | | | 260.37226 | | 260.37226 | | 260.32606 | 260.32606 | | | 0.00 | 0.00 | 0 | 0.0 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2030 | On 04/05/2023 | Bond Future | | | 10.09016 | | 92.10704 | | 10.06534 | 92.21864 | | 9.27 | 0.00 | 115,502,228.16 | 1,254 | 82,165.0 |
| R2030 | On 04/05/2023 | Bond Future | 9.03 | Call | 178.43000 | | 0.17843 | | 194.66000 | 0.19466 | 178.430 | 8.81 | 0.10 | 0.00 | 0 | 388.0 |
| R2030 | On 04/05/2023 | Bond Future | 9.58 | Call | 663.95000 | | 0.66395 | | 704.66000 | 0.70466 | 663.950 | 9.13 | 0.28 | 0.00 | 0 | 150.0 |
| R2030 | On 04/05/2023 | Bond Future | 9.67 | Call | 794.72000 | | 0.79472 | | 840.27000 | 0.84027 | 794.720 | 9.20 | 0.32 | 0.00 | 0 | 479.0 |
| R2030 | On 04/05/2023 | Bond Future | 9.78 | Call | 976.44000 | | 0.97644 | | 1,027.97000 | 1.02797 | 976.440 | 9.30 | 0.37 | 0.00 | 0 | 388.0 |
| R2030 | On 04/05/2023 | Bond Future | 10.00 | Call | 1,415.16000 | | 1.41516 | | 1,478.47000 | 1.47847 | 1,415.160 | 9.52 | 0.47 | 0.00 | 0 | 1,080.0 |
| R2030 | On 04/05/2023 | Bond Future | 10.42 | Call | 2,503.94000 | | 2.50394 | | 2,586.60000 | 2.58660 | 2,503.940 | 9.97 | 0.65 | 0.00 | 0 | 479.0 |
| R2030 | On 04/05/2023 | Bond Future | 10.65 | Call | 3,216.33000 | | 3.21633 | | 3,307.09000 | 3.30709 | 3,216.330 | 10.23 | 0.73 | 0.00 | 0 | 350.0 |
| R2030 | On 04/05/2023 | Bond Future | 11.34 | Put | 255.40000 | | 0.25540 | | 248.83000 | 0.24883 | 255.400 | 11.00 | 0.11 | 0.00 | 0 | 150.0 |
| R2030 | On 04/05/2023 | Bond Future | 11.62 | Put | 161.67000 | | 0.16167 | | 157.82000 | 0.15782 | 161.670 | 11.32 | 0.07 | 0.00 | 0 | 388.0 |
| R2030 | On 04/05/2023 | Bond Future | 12.04 | Put | 69.06000 | | 0.06906 | | 67.59000 | 0.06759 | 69.060 | 11.46 | 0.04 | 0.00 | 0 | 1,080.0 |
| R2030 | On 04/05/2023 | Bond Future | 12.50 | Put | 22.66000 | | 0.02266 | | 22.26000 | 0.02226 | 22.660 | 11.46 | 0.01 | 0.00 | 0 | 479.0 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|---------------|-------------|------------------|---------------|
| R2030 | On 04/05/2023 | Bond Future | 12.57 | Put | 18.90000 | 0.01890 | | 18.58000 | 0.01858 | 18.900 | 11.46 | 0.01 | 0.00 | 0 | 350.0 | |
| R2030 | On 03/08/2023 | Bond Future | | | 10.20326 | 89.90908 | | 10.17712 | 90.02289 | | 9.31 | 0.00 | 0.00 | 0 | 9,205.0 | |
| R2030 | On 03/08/2023 | Bond Future | 10.40 | Call | 2,780.98000 | 2.78098 | | 2,853.20000 | 2.85320 | 2,780.980 | 9.63 | 0.57 | 0.00 | 0 | 1,012.0 | |
| R2030 | On 03/08/2023 | Bond Future | 10.65 | Call | 3,450.70000 | 3.45070 | | 3,530.48000 | 3.53048 | 3,450.700 | 9.85 | 0.64 | 0.00 | 0 | 350.0 | |
| R2030 | On 03/08/2023 | Bond Future | 12.59 | Put | 183.60000 | 0.18360 | | 179.16000 | 0.17916 | 183.600 | 11.11 | 0.06 | 0.00 | 0 | 1,012.0 | |
| R2030 | On 03/08/2023 | Bond Future | 12.89 | Put | 117.41000 | 0.11741 | | 114.52000 | 0.11452 | 117.410 | 11.11 | 0.04 | 0.00 | 0 | 350.0 | |
| R2030 | On 02/11/2023 | Bond Future | | | 10.31587 | 91.67294 | | 10.28839 | 91.78883 | | 8.64 | 0.00 | 0.00 | 0 | 149.0 | |
| R2030 | On 01/02/2024 | Bond Future | | | 10.43978 | 89.47061 | | 10.41081 | 89.58864 | | 8.46 | 0.00 | 0.00 | 0 | 0.0 | |
| R2030 | On 02/05/2024 | Bond Future | | | 10.60015 | 91.14416 | | 10.56960 | 91.26410 | | 7.84 | 0.00 | 0.00 | 0 | 0.0 | |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 04/05/2023 | Bond Future | | | 10.70926 | 86.97774 | | 10.68987 | 87.07704 | | 11.97 | 0.00 | 8,958,707.22 | 103 | 171,586.0 | |
| R2032 | On 04/05/2023 | Bond Future | 9.80 | Call | 342.04000 | 0.34204 | | 364.29000 | 0.36429 | 342.040 | 11.13 | 0.15 | 0.00 | 0 | 500.0 | |
| R2032 | On 04/05/2023 | Bond Future | 9.85 | Call | 386.89000 | 0.38689 | | 411.14000 | 0.41114 | 386.890 | 11.18 | 0.17 | 0.00 | 0 | 6,500.0 | |
| R2032 | On 04/05/2023 | Bond Future | 10.03 | Call | 585.20000 | 0.58520 | | 617.23000 | 0.61723 | 585.200 | 11.36 | 0.23 | 0.00 | 0 | 730.0 | |
| R2032 | On 04/05/2023 | Bond Future | 10.30 | Call | 1,010.62000 | 1.01062 | | 1,055.54000 | 1.05554 | 1,010.620 | 11.70 | 0.34 | 0.00 | 0 | 500.0 | |
| R2032 | On 04/05/2023 | Bond Future | 10.53 | Call | 1,497.76000 | 1.49776 | | 1,553.63000 | 1.55363 | 1,497.760 | 12.01 | 0.43 | 0.00 | 0 | 730.0 | |
| R2032 | On 04/05/2023 | Bond Future | 10.62 | Call | 1,719.55000 | 1.71955 | | 1,779.51000 | 1.77951 | 1,719.550 | 12.14 | 0.47 | 0.00 | 0 | 400.0 | |
| R2032 | On 04/05/2023 | Bond Future | 10.69 | Put | 2,001.94000 | 2.00194 | | 1,965.65000 | 1.96565 | 2,001.940 | 12.24 | 0.50 | 0.00 | 0 | 500.0 | |
| R2032 | On 04/05/2023 | Bond Future | 11.00 | Put | 1,356.32000 | 1.35632 | | 1,331.94000 | 1.33194 | 1,356.320 | 12.70 | 0.37 | 0.00 | 0 | 13,000.0 | |
| R2032 | On 04/05/2023 | Bond Future | 11.06 | Put | 1,254.18000 | 1.25418 | | 1,231.77000 | 1.23177 | 1,254.180 | 12.79 | 0.35 | 0.00 | 0 | 730.0 | |
| R2032 | On 04/05/2023 | Bond Future | 11.37 | Call | 4,121.43000 | 4.12143 | | 4,206.76000 | 4.20676 | 4,121.430 | 13.24 | 0.75 | 0.00 | 0 | 400.0 | |
| R2032 | On 04/05/2023 | Bond Future | 13.43 | Put | 20.67000 | 0.02067 | | 20.70000 | 0.02070 | 20.670 | 14.82 | 0.01 | 0.00 | 0 | 400.0 | |
| R2032 | On 03/08/2023 | Bond Future | | | 10.82429 | 88.68601 | | 10.80404 | 88.78727 | | 11.88 | 0.00 | 0.00 | 0 | 2,600.0 | |
| R2032 | On 03/08/2023 | Bond Future | 9.60 | Call | 683.37000 | 0.68337 | | 708.37000 | 0.70837 | 683.370 | 11.24 | 0.19 | 0.00 | 0 | 1,500.0 | |
| R2032 | On 03/08/2023 | Bond Future | 10.30 | Call | 1,709.57000 | 1.70957 | | 1,755.15000 | 1.75515 | 1,709.570 | 11.70 | 0.37 | 0.00 | 0 | 1,500.0 | |
| R2032 | On 03/08/2023 | Bond Future | 11.90 | Call | 6,358.33000 | 6.35833 | | 6,442.84000 | 6.44284 | 6,358.330 | 13.41 | 0.76 | 0.00 | 0 | 5,000.0 | |
| R2032 | On 02/11/2023 | Bond Future | | | 10.94754 | 86.26731 | | 10.92639 | 86.37047 | | 11.54 | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 01/02/2024 | Bond Future | | | 11.07759 | 87.96323 | | 11.05550 | 88.06825 | | 10.50 | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 02/05/2024 | Bond Future | | | 11.23466 | 85.45334 | | 11.21160 | 85.55995 | | 10.31 | 0.00 | 0.00 | 0 | 0.0 | |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 | |
| R2035 | On 04/05/2023 | Bond Future | | | 11.18259 | 86.73284 | | 11.19429 | 86.66531 | | 14.23 | 0.00 | 15,264,979.84 | 176 | 158,612.0 | |
| R2035 | On 04/05/2023 | Bond Future | 9.85 | Call | 152.71000 | 0.15271 | | 152.50000 | 0.15250 | 152.710 | 12.99 | 0.07 | 0.00 | 0 | 388.0 | |
| R2035 | On 04/05/2023 | Bond Future | 10.42 | Call | 624.51000 | 0.62451 | | 620.29000 | 0.62029 | 624.510 | 13.44 | 0.21 | 0.00 | 0 | 491.0 | |
| R2035 | On 04/05/2023 | Bond Future | 10.55 | Call | 816.40000 | 0.81640 | | 810.35000 | 0.81035 | 816.400 | 13.60 | 0.26 | 0.00 | 0 | 770.0 | |
| R2035 | On 04/05/2023 | Bond Future | 10.60 | Call | 900.73000 | 0.90073 | | 893.88000 | 0.89388 | 900.730 | 13.66 | 0.28 | 0.00 | 0 | 388.0 | |
| R2035 | On 04/05/2023 | Bond Future | 11.05 | Call | 1,918.32000 | 1.91832 | | 1,902.06000 | 1.90206 | 1,918.320 | 14.30 | 0.46 | 0.00 | 0 | 770.0 | |
| R2035 | On 04/05/2023 | Bond Future | 11.17 | Call | 2,265.92000 | 2.26592 | | 2,246.64000 | 2.24664 | 2,265.920 | 14.48 | 0.51 | 0.00 | 0 | 491.0 | |
| R2035 | On 04/05/2023 | Bond Future | 11.80 | Put | 1,059.90000 | 1.05990 | | 1,091.61000 | 1.09161 | 1,059.900 | 15.45 | 0.27 | 0.00 | 0 | 1,035.0 | |
| R2035 | On 04/05/2023 | Bond Future | 11.87 | Put | 965.44000 | 0.96544 | | 995.42000 | 0.99542 | 965.440 | 15.55 | 0.25 | 0.00 | 0 | 770.0 | |
| R2035 | On 04/05/2023 | Bond Future | 12.46 | Put | 424.35000 | 0.42435 | | 441.85000 | 0.44185 | 424.350 | 16.42 | 0.13 | 0.00 | 0 | 388.0 | |
| R2035 | On 04/05/2023 | Bond Future | 13.18 | Put | 137.48000 | 0.13748 | | 145.16000 | 0.14516 | 137.480 | 17.20 | 0.05 | 0.00 | 0 | 491.0 | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2035 | On 03/08/2023 | Bond Future | | | 11.29890 | | 88.43619 | | 11.31105 | 88.36745 | | 14.35 | 0.00 | 371,431,998.00 | 4,200 | 6,761.0 |
| R2035 | On 02/11/2023 | Bond Future | | | 11.42520 | | 85.66870 | | 11.43788 | 85.59841 | | 14.14 | 0.00 | 0.00 | 0 | 123.0 |
| R2035 | On 01/02/2024 | Bond Future | | | 11.56110 | | 87.35316 | | 11.57433 | 87.28141 | | 13.81 | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 02/05/2024 | Bond Future | | | 11.71032 | | 84.48617 | | 11.72417 | 84.41273 | | 13.12 | 0.00 | 0.00 | 0 | 0.0 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 04/05/2023 | Bond Future | | | 11.45935 | | 82.03966 | | 11.46590 | 82.00168 | | 15.45 | 0.00 | 7,219,490.08 | 88 | 57,527.0 |
| R2037 | On 04/05/2023 | Bond Future | 10.95 | Call | 1,086.94000 | | 1.08694 | 1,088.05000 | 1.08805 | 1,086.940 | | 14.98 | 0.31 | 0.00 | 0 | 703.0 |
| R2037 | On 04/05/2023 | Bond Future | 11.03 | Call | 1,250.80000 | | 1.25080 | 1,251.34000 | 1.25134 | 1,250.800 | | 15.10 | 0.34 | 0.00 | 0 | 400.0 |
| R2037 | On 04/05/2023 | Bond Future | 11.78 | Call | 3,449.89000 | | 3.44989 | 3,440.95000 | 3.44095 | 3,449.890 | | 16.33 | 0.63 | 0.00 | 0 | 400.0 |
| R2037 | On 04/05/2023 | Bond Future | 11.94 | Put | 1,329.65000 | | 1.32965 | 1,356.11000 | 1.35611 | 1,329.650 | | 16.60 | 0.32 | 0.00 | 0 | 703.0 |
| R2037 | On 04/05/2023 | Bond Future | 13.73 | Put | 94.30000 | | 0.09430 | 99.00000 | 0.09900 | 94.300 | | 18.69 | 0.03 | 0.00 | 0 | 400.0 |
| R2037 | On 03/08/2023 | Bond Future | | | 11.58384 | | 79.39353 | 11.59064 | 79.35485 | | | 16.41 | 0.00 | 0.00 | 0 | 74,072.0 |
| R2037 | On 03/08/2023 | Bond Future | 10.30 | Call | 860.81000 | | 0.86081 | 859.99000 | 0.85999 | 860.810 | | 15.32 | 0.20 | 0.00 | 0 | 1,800.0 |
| R2037 | On 03/08/2023 | Bond Future | 11.00 | Call | 2,073.96000 | | 2.07396 | 2,069.39000 | 2.06939 | 2,073.960 | | 16.07 | 0.37 | 0.00 | 0 | 1,800.0 |
| R2037 | On 02/11/2023 | Bond Future | | | 11.70554 | | 80.95093 | 11.71261 | 80.91143 | | | 15.39 | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 01/02/2024 | Bond Future | | | 11.83548 | | 78.28721 | 11.84286 | 78.24677 | | | 15.86 | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 02/05/2024 | Bond Future | | | 11.98710 | | 79.75016 | 11.99484 | 79.70862 | | | 14.34 | 0.00 | 0.00 | 0 | 0.0 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 04/05/2023 | Bond Future | | | 11.61834 | | 83.27559 | 11.65584 | 83.04359 | | | 16.54 | 0.00 | 0.00 | 0 | 51,473.0 |
| R2040 | On 04/05/2023 | Bond Future | 10.17 | Call | 139.15000 | | 0.13915 | 130.34000 | 0.13034 | 139.150 | | 15.09 | 0.06 | 0.00 | 0 | 388.0 |
| R2040 | On 04/05/2023 | Bond Future | 10.73 | Call | 551.83000 | | 0.55183 | 521.12000 | 0.52112 | 551.830 | | 15.39 | 0.18 | 0.00 | 0 | 486.0 |
| R2040 | On 04/05/2023 | Bond Future | 10.92 | Call | 823.57000 | | 0.82357 | 780.59000 | 0.78059 | 823.570 | | 15.62 | 0.24 | 0.00 | 0 | 388.0 |
| R2040 | On 04/05/2023 | Bond Future | 11.03 | Call | 1,017.77000 | | 1.01777 | 966.71000 | 0.96671 | 1,017.770 | | 15.77 | 0.28 | 0.00 | 0 | 684.0 |
| R2040 | On 04/05/2023 | Bond Future | 11.48 | Call | 2,122.10000 | | 2.12210 | 2,033.00000 | 2.03300 | 2,122.100 | | 16.51 | 0.46 | 0.00 | 0 | 486.0 |
| R2040 | On 04/05/2023 | Bond Future | 12.05 | Put | 1,529.29000 | | 1.52929 | 1,623.59000 | 1.62359 | 1,529.290 | | 17.52 | 0.33 | 0.00 | 0 | 684.0 |
| R2040 | On 04/05/2023 | Bond Future | 12.78 | Put | 600.55000 | | 0.60055 | 648.60000 | 0.64860 | 600.550 | | 18.79 | 0.15 | 0.00 | 0 | 388.0 |
| R2040 | On 04/05/2023 | Bond Future | 13.45 | Put | 245.04000 | | 0.24504 | 268.73000 | 0.26873 | 245.040 | | 19.93 | 0.07 | 0.00 | 0 | 486.0 |
| R2040 | On 03/08/2023 | Bond Future | | | 11.74160 | | 80.40328 | 11.78054 | 80.16679 | | | 17.63 | 0.00 | 72,202,145.44 | 898 | 93,271.0 |
| R2040 | On 02/11/2023 | Bond Future | | | 11.86170 | | 81.98047 | 11.90212 | 81.73920 | | | 16.55 | 0.00 | 0.00 | 0 | 84.0 |
| R2040 | On 01/02/2024 | Bond Future | | | 11.98960 | | 79.08663 | 12.03162 | 78.84048 | | | 17.12 | 0.00 | 0.00 | 0 | 3.0 |
| R2040 | On 02/05/2024 | Bond Future | | | 12.13752 | | 80.56407 | 12.18125 | 80.31301 | | | 15.50 | 0.00 | 0.00 | 0 | 0.0 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 04/05/2023 | Bond Future | | | 11.66897 | | 79.70652 | 11.72186 | 79.37539 | | | 17.68 | 0.00 | 11,477,738.88 | 144 | 55,540.0 |
| R2044 | On 04/05/2023 | Bond Future | 11.75 | Put | 2,396.31000 | | 2.39631 | 2,566.64000 | 2.56664 | 2,396.310 | | 18.15 | 0.45 | 0.00 | 0 | 4,423.0 |
| R2044 | On 04/05/2023 | Bond Future | 12.00 | Put | 1,789.85000 | | 1.78985 | 1,930.56000 | 1.93056 | 1,789.850 | | 18.63 | 0.37 | 0.00 | 0 | 4,423.0 |
| R2044 | On 04/05/2023 | Bond Future | 12.25 | Put | 1,323.62000 | | 1.32362 | 1,437.70000 | 1.43770 | 1,323.620 | | 19.10 | 0.29 | 0.00 | 0 | 1,798.0 |
| R2044 | On 03/08/2023 | Bond Future | | | 11.78681 | | 76.88933 | 11.84170 | 76.55176 | | | 18.88 | 0.00 | 0.00 | 0 | 21,473.0 |
| R2044 | On 03/08/2023 | Bond Future | 11.75 | Put | 4,132.57000 | | 4.13257 | 4,309.72000 | 4.30972 | 4,132.570 | | 19.29 | 0.48 | 0.00 | 0 | 3,076.0 |
| R2044 | On 03/08/2023 | Bond Future | 12.00 | Put | 3,450.31000 | | 3.45031 | 3,607.29000 | 3.60729 | 3,450.310 | | 19.72 | 0.42 | 0.00 | 0 | 4,754.0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| R2044 | On 02/11/2023 | Bond Future | | | 11.90128 | 78.39760 | | 11.95821 | 78.05322 | | 17.75 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 01/02/2024 | Bond Future | | | 12.02287 | 75.55843 | | 12.08199 | 75.20719 | | 18.38 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 02/05/2024 | Bond Future | | | 12.16288 | 76.96983 | | 12.22435 | 76.61168 | | 16.66 | 0.00 | 0.00 | 0 | 0.0 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 04/05/2023 | Bond Future | | | 11.55278 | 78.87021 | | 11.59006 | 78.62837 | | 18.39 | 0.00 | 4,732,212.60 | 60 | 235,140.0 |
| R2048 | On 04/05/2023 | Bond Future | 10.40 | Call | 317.56000 | 0.31756 | | 298.94000 | 0.29894 | 317.560 | 17.00 | 0.11 | 0.00 | 0 | 1,500.0 |
| R2048 | On 04/05/2023 | Bond Future | 11.10 | Call | 1,415.43000 | 1.41543 | | 1,350.24000 | 1.35024 | 1,415.430 | 18.11 | 0.34 | 0.00 | 0 | 1,500.0 |
| R2048 | On 03/08/2023 | Bond Future | | | 11.65702 | 80.41914 | | 11.69565 | 80.17261 | | 18.61 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 02/11/2023 | Bond Future | | | 11.76829 | 77.55770 | | 11.80836 | 77.30624 | | 18.47 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 01/02/2024 | Bond Future | | | 11.88649 | 79.08256 | | 11.92812 | 78.82599 | | 17.36 | 0.00 | 0.00 | 0 | 13,000.0 |
| R2048 | On 02/05/2024 | Bond Future | | | 12.01373 | 76.12364 | | 12.05699 | 75.86197 | | 16.92 | 0.00 | 0.00 | 0 | 0.0 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 04/05/2023 | Bond Future | | | 11.23164 | 67.13820 | | 11.23804 | 67.10578 | | 16.15 | 0.00 | 3,961,153.80 | 59 | 19,569.0 |
| R209 | On 04/05/2023 | Bond Future | 10.00 | Call | 175.40000 | 0.17540 | | 177.23000 | 0.17723 | 175.400 | 14.75 | 0.09 | 0.00 | 0 | 500.0 |
| R209 | On 04/05/2023 | Bond Future | 10.50 | Call | 593.98000 | 0.59398 | | 595.88000 | 0.59588 | 593.980 | 15.36 | 0.22 | 0.00 | 0 | 4,500.0 |
| R209 | On 04/05/2023 | Bond Future | 11.00 | Put | 2,653.99000 | 2.65399 | | 2,685.39000 | 2.68539 | 2,653.990 | 16.15 | 0.58 | 0.00 | 0 | 8,250.0 |
| R209 | On 04/05/2023 | Bond Future | 11.00 | Call | 1,465.42000 | 1.46542 | | 1,464.40000 | 1.46440 | 1,465.420 | 16.15 | 0.42 | 0.00 | 0 | 2,500.0 |
| R209 | On 04/05/2023 | Bond Future | 11.50 | Call | 2,811.30000 | 2.81130 | | 2,804.32000 | 2.80432 | 2,811.300 | 17.02 | 0.62 | 0.00 | 0 | 1,000.0 |
| R209 | On 04/05/2023 | Bond Future | 12.50 | Put | 383.53000 | 0.38353 | | 395.60000 | 0.39560 | 383.530 | 18.72 | 0.13 | 0.00 | 0 | 8,500.0 |
| R209 | On 03/08/2023 | Bond Future | | | 11.33737 | 68.45684 | | 11.34400 | 68.42377 | | 16.32 | 0.00 | 0.00 | 0 | 1,690.0 |
| R209 | On 03/08/2023 | Bond Future | 10.00 | Call | 658.23000 | 0.65823 | | 657.78000 | 0.65778 | 658.230 | 15.19 | 0.18 | 0.00 | 0 | 1,800.0 |
| R209 | On 03/08/2023 | Bond Future | 10.70 | Call | 1,654.44000 | 1.65444 | | 1,650.97000 | 1.65097 | 1,654.440 | 15.92 | 0.35 | 0.00 | 0 | 1,800.0 |
| R209 | On 02/11/2023 | Bond Future | | | 11.44864 | 66.64939 | | 11.45552 | 66.61562 | | 16.03 | 0.00 | 0.00 | 0 | 4,105.0 |
| R209 | On 01/02/2024 | Bond Future | | | 11.56400 | 67.95966 | | 11.57116 | 67.92510 | | 15.70 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 02/05/2024 | Bond Future | | | 11.69857 | 66.08304 | | 11.70606 | 66.04755 | | 14.88 | 0.00 | 0.00 | 0 | 0.0 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 04/05/2023 | Bond Future | | | 223.76834 | 223.76834 | | 223.76920 | 223.76920 | | | 0.00 | 0.00 | 0 | 386.0 |
| R210 | On 03/08/2023 | Bond Future | | | 228.21697 | 228.21697 | | 228.21805 | 228.21805 | | | 0.00 | 0.00 | 0 | 300.0 |
| R210 | On 02/11/2023 | Bond Future | | | 229.60741 | 229.60741 | | 229.59048 | 229.59048 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 01/02/2024 | Bond Future | | | 234.17559 | 234.17559 | | 234.15789 | 234.15789 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 02/05/2024 | Bond Future | | | 235.40576 | 235.40576 | | 235.37221 | 235.37221 | | | 0.00 | 0.00 | 0 | 0.0 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 04/05/2023 | Bond Future | | | 10.48217 | 83.04857 | | 10.46272 | 83.13838 | | 11.01 | 0.00 | 13,619,965.48 | 164 | 33,980.0 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|-------------------|
| R213 | On 03/08/2023 | Bond Future | 10.59156 | 84.67957 | | 10.57120 | 84.77120 | | 10.79 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 02/11/2023 | Bond Future | 10.71385 | 82.78974 | | 10.69256 | 82.88303 | | 10.43 | 0.00 | 0.00 | 0 | 1,275.0 |
| R213 | On 01/02/2024 | Bond Future | 10.84786 | 84.41786 | | 10.82555 | 84.51285 | | 9.70 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 02/05/2024 | Bond Future | 11.00064 | 82.44822 | | 10.97730 | 82.54468 | | 9.50 | 0.00 | 0.00 | 0 | 0.0 |
| R213 | On 28/02/2031 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R213/R186 | On 28/02/2031 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 04/05/2023 | Bond Future | 11.47091 | 63.82460 | | 11.50297 | 63.65615 | | 18.13 | 0.00 | 5,935,687.80 | 93 | 22,809.0 |
| R214 | On 03/08/2023 | Bond Future | 11.57263 | 65.07805 | | 11.60578 | 64.90636 | | 18.36 | 0.00 | 0.00 | 0 | 2,980.0 |
| R214 | On 02/11/2023 | Bond Future | 11.68144 | 63.05720 | | 11.71577 | 62.88201 | | 18.16 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 01/02/2024 | Bond Future | 11.79693 | 64.29708 | | 11.83251 | 64.11837 | | 17.83 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 02/05/2024 | Bond Future | 11.92153 | 62.20328 | | 11.95842 | 62.02101 | | 17.02 | 0.00 | 0.00 | 0 | 0.0 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.0 |
| Total for Derivatives : | | | | | | | | | | | 651,324,126.22 | 7,323 | 1 390 432. |
| Grand Total: | | | | | | | | | | | 651,324,126.22 | 7,323 | 1 390 432. |