



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/04/2023

| 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 | 876.79500 | 876.79500 | 876.79500 | 876.62500 | 876.62500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/08/2023 | Index Future | 895.04600 | 895.04600 | 895.04600 | 894.87700 | 894.87700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/11/2023 | Index Future | 914.09900 | 914.09900 | 914.09900 | 913.92700 | 913.92700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2024 | Index Future | 934.08400 | 934.08400 | 934.08400 | 933.90900 | 933.90900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/05/2024 | Index Future | 954.47200 | 954.47200 | 954.47200 | 954.29200 | 954.29200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/05/2023 | Index Future | 1,006.95400 | 1,006.95400 | 1,006.95400 | 1,005.13500 | 1,005.13500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/08/2023 | Index Future | 1,027.91400 | 1,027.91400 | 1,027.91400 | 1,026.06300 | 1,026.06300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2023 | Index Future | 1,049.79600 | 1,049.79600 | 1,049.79600 | 1,047.90500 | 1,047.90500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2024 | Index Future | 1,072.74800 | 1,072.74800 | 1,072.74800 | 1,070.81700 | 1,070.81700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2024 | Index Future | 1,096.16300 | 1,096.16300 | 1,096.16300 | 1,094.18900 | 1,094.18900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/05/2023 | Index Future | 879.96000 | 879.96000 | 879.96000 | 878.50500 | 878.50500 | | | | 0.00 | 0.00 | 0 | 99.00 |
| ALBI | On 03/08/2023 | Index Future | 898.27600 | 898.27600 | 898.27600 | 896.79600 | 896.79600 | | | | 0.00 | 0.00 | 0 | 17.00 |
| ALBI | On 02/11/2023 | Index Future | 917.39800 | 917.39800 | 917.39800 | 915.88700 | 915.88700 | | | | 0.00 | 0.00 | 0 | 0.00 |

| 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 | 937.45600 | 937.45600 | | 935.91200 | 935.91200 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/05/2024 | Index Future | 957.91800 | 957.91800 | | 956.33900 | 956.33900 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/05/2023 | Bond Future | 12.13811 | 74.17107 | | 12.17497 | 73.99847 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/08/2023 | Bond Future | 12.27439 | 75.73408 | | 12.31272 | 75.55817 | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 02/11/2023 | Bond Future | 12.41342 | 73.56737 | | 12.45338 | 73.38767 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2024 | Bond Future | 12.55385 | 75.19284 | | 12.59553 | 75.00925 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2024 | Bond Future | 12.69992 | 73.05070 | | 12.74345 | 72.86295 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 04/05/2023 | Bond Future | 12.59163 | 71.02917 | | 12.63345 | 70.80374 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/08/2023 | Bond Future | 12.72096 | 72.52599 | | 12.76434 | 72.29613 | | | 0.00 | 0.00 | 0 | 4,000.00 |
| ES42 | On 02/11/2023 | Bond Future | 12.85239 | 69.82405 | | 12.89749 | 69.58930 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/02/2024 | Bond Future | 12.97864 | 71.36700 | | 13.02550 | 71.12705 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/05/2024 | Bond Future | 13.11421 | 68.67653 | | 13.16298 | 68.43126 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/05/2023 | GOVI | 867.46800 | 867.46800 | | 866.04800 | 866.04800 | | | 0.00 | 824,094,600.00 | 95 | 245.00 |
| GOVI | On 03/08/2023 | GOVI | 885.52500 | 885.52500 | | 884.07900 | 884.07900 | | | 0.00 | 841,248,750.00 | 95 | 670.00 |
| GOVI | On 02/11/2023 | GOVI | 904.37500 | 904.37500 | | 902.89900 | 902.89900 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/02/2024 | GOVI | 924.14800 | 924.14800 | | 922.64100 | 922.64100 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2024 | GOVI | 944.32000 | 944.32000 | | 942.77800 | 942.77800 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/05/2023 | Bond Future | 168.57586 | 168.57586 | | 168.60232 | 168.60232 | | | 0.00 | 0.00 | 0 | 5,293.00 |
| I2025 | On 03/08/2023 | Bond Future | 170.38611 | 170.38611 | | 170.41394 | 170.41394 | | | 0.00 | 0.00 | 0 | 5,108.00 |
| I2025 | On 02/11/2023 | Bond Future | 174.05379 | 174.05379 | | 174.08230 | 174.08230 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/02/2024 | Bond Future | 176.10942 | 176.10942 | | 176.13861 | 176.13861 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/05/2024 | Bond Future | 179.99033 | 179.99033 | | 180.01998 | 180.01998 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 04/05/2023 | Bond Future | 122.20766 | 122.20766 | | 122.18457 | 122.18457 | | | 0.00 | 0.00 | 0 | 2,027.00 |
| I2029 | On 03/08/2023 | Bond Future | 124.78291 | 124.78291 | | 124.75992 | 124.75992 | | | 0.00 | 0.00 | 0 | 1,886.00 |
| I2029 | On 02/11/2023 | Bond Future | 126.14187 | 126.14187 | | 126.11851 | 126.11851 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/02/2024 | Bond Future | 128.92869 | 128.92869 | | 128.90479 | 128.90479 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 02/05/2024 | Bond Future | 130.40731 | 130.40731 | | 130.38278 | 130.38278 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 31/03/2029 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2031 | On 31/01/2031 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| 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 14/08/2015 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 04/05/2023 | Bond Future | 116.49559 | 116.49559 | | 116.00543 | 116.00543 | | | 0.00 | 0.00 | 0 | 986.00 |
| I2033 | On 03/08/2023 | Bond Future | 118.95048 | 118.95048 | | 118.45058 | 118.45058 | | | 0.00 | 0.00 | 0 | 6,988.00 |
| I2033 | On 02/11/2023 | Bond Future | 120.09316 | 120.09316 | | 119.58246 | 119.58246 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/02/2024 | Bond Future | 122.74628 | 122.74628 | | 122.22437 | 122.22437 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/05/2024 | Bond Future | 123.99330 | 123.99330 | | 123.45988 | 123.45988 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 04/05/2023 | Bond Future | 129.14570 | 129.14570 | | 129.46899 | 129.46899 | | | 0.00 | 0.00 | 0 | 2,894.00 |
| I2038 | On 03/08/2023 | Bond Future | 129.90730 | 129.90730 | | 130.23811 | 130.23811 | | | 0.00 | 0.00 | 0 | 2,175.00 |
| I2038 | On 02/11/2023 | Bond Future | 132.70365 | 132.70365 | | 133.04156 | 133.04156 | | | 0.00 | 0.00 | 0 | 1,343.00 |
| I2038 | On 01/02/2024 | Bond Future | 133.62214 | 133.62214 | | 133.96753 | 133.96753 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/05/2024 | Bond Future | 136.56655 | 136.56655 | | 136.91943 | 136.91943 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 04/05/2023 | Bond Future | 112.20914 | 112.20914 | | 113.38844 | 113.38844 | | | 0.00 | 0.00 | 0 | 12,310.00 |
| I2046 | On 03/08/2023 | Bond Future | 114.57362 | 114.57362 | | 115.77825 | 115.77825 | | | 0.00 | 0.00 | 0 | 10,709.00 |
| I2046 | On 02/11/2023 | Bond Future | 114.95471 | 114.95471 | | 116.18535 | 116.18535 | | | 0.00 | 0.00 | 0 | 4,231.00 |
| I2046 | On 01/02/2024 | Bond Future | 117.49452 | 117.49452 | | 118.75231 | 118.75231 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/05/2024 | Bond Future | 117.94230 | 117.94230 | | 119.22782 | 119.22782 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 04/05/2023 | Bond Future | 115.80262 | 115.80262 | | 115.81700 | 115.81700 | | | 0.00 | 0.00 | 0 | 9,844.00 |
| I2050 | On 03/08/2023 | Bond Future | 116.05990 | 116.05990 | | 116.07514 | 116.07514 | | | 0.00 | 0.00 | 0 | 9,630.00 |
| I2050 | On 02/11/2023 | Bond Future | 118.55822 | 118.55822 | | 118.57374 | 118.57374 | | | 0.00 | 0.00 | 0 | 3,146.00 |
| I2050 | On 01/02/2024 | Bond Future | 118.93550 | 118.93550 | | 118.95152 | 118.95152 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/05/2024 | Bond Future | 121.55621 | 121.55621 | | 121.57238 | 121.57238 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 04/05/2023 | Index Future | 326.83000 | 326.83000 | | 327.44900 | 327.44900 | | | 0.00 | 2,039,419,200.00 | 624 | 289.00 |
| IGOV | On 03/08/2023 | Index Future | 333.71400 | 333.71400 | | 334.34800 | 334.34800 | | | 0.00 | 2,082,375,360.00 | 624 | 624.00 |
| IGOV | On 02/11/2023 | Index Future | 340.89700 | 340.89700 | | 341.54500 | 341.54500 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 01/02/2024 | Index Future | 348.42800 | 348.42800 | | 349.09000 | 349.09000 | | | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 02/05/2024 | Index Future | 356.10800 | 356.10800 | | 356.78500 | 356.78500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/04/2023 | Jibar Tradeable Future | 7.95500 | 92.04500 | | 7.98500 | 92.01500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/05/2023 | Jibar Tradeable Future | 8.04000 | 91.96000 | | 8.03000 | 91.97000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2023 | Jibar Tradeable Future | 8.27500 | 91.72500 | | 8.27000 | 91.73000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/07/2023 | Jibar Tradeable Future | 8.31000 | 91.69000 | | 8.32000 | 91.68000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/08/2023 | Jibar Tradeable Future | 8.41000 | 91.59000 | | 8.41000 | 91.59000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2023 | Jibar Tradeable Future | 8.42500 | 91.57500 | | 8.43500 | 91.56500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2023 | Jibar Tradeable Future | 8.35000 | 91.65000 | | 8.37500 | 91.62500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2024 | Jibar Tradeable Future | 8.20000 | 91.80000 | | 8.25000 | 91.75000 | | | 0.00 | 0.00 | 0 | 0.00 |

| 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 19/06/2024 | Jibar Tradeable Future | | | 7.98000 | 92.02000 | | 8.05500 | 91.94500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2024 | Jibar Tradeable Future | | | 7.92500 | 92.07500 | | 7.98500 | 92.01500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/12/2024 | Jibar Tradeable Future | | | 7.88000 | 92.12000 | | 7.92500 | 92.07500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/03/2025 | Jibar Tradeable Future | | | 7.88500 | 92.11500 | | 7.95500 | 92.04500 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/05/2023 | Bond Future | | | 8.72014 | 109.41226 | | 8.71055 | 109.44249 | | 5.06 | 0.00 | 401,105,345.16 | 3,666 | 39,090.00 |
| R186 | On 04/05/2023 | Bond Future | 8.36 | Call | 87.93000 | 0.08793 | 101.08000 | 0.10108 | 87.930 | 4.83 | 0.15 | 0.00 | 0 | 200.00 | |
| R186 | On 04/05/2023 | Bond Future | 8.36 | Put | 1,230.56000 | 1.23056 | 1,213.48000 | 1.21348 | 1,230.560 | 4.83 | 0.85 | 0.00 | 0 | 200.00 | |
| R186 | On 03/08/2023 | Bond Future | | | 8.74472 | 106.38337 | 8.73409 | 106.41480 | | 4.84 | 0.00 | 390,001,434.42 | 3,666 | 68,968.00 | |
| R186 | On 02/11/2023 | Bond Future | | | 8.75314 | 108.64827 | 8.74150 | 108.68041 | | 4.40 | 0.00 | 0.00 | 0 | 15,692.00 | |
| R186 | On 02/11/2023 | Bond Future | 9.15 | Call | 2,104.21000 | 2.10421 | 2,127.83000 | 2.12783 | 2,104.210 | 4.72 | 0.62 | 0.00 | 0 | 1,715.00 | |
| R186 | On 02/11/2023 | Bond Future | 10.42 | Put | 309.61000 | 0.30961 | 307.55000 | 0.30755 | 309.610 | 5.37 | 0.14 | 0.00 | 0 | 1,715.00 | |
| R186 | On 01/02/2024 | Bond Future | | | 8.73916 | 105.71510 | 8.72633 | 105.74799 | | 4.13 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 02/05/2024 | Bond Future | | | 8.72510 | 108.02064 | 8.71091 | 108.05416 | | 3.67 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R197 | On 04/05/2023 | Bond Future | | | 335.92348 | 335.92348 | 335.83647 | 335.83647 | | | 0.00 | 0.00 | 0 | 309.00 | |
| R197 | On 03/08/2023 | Bond Future | | | 333.91681 | 333.91681 | 333.82957 | 333.82957 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R197 | On 02/11/2023 | Bond Future | | | 341.10463 | 341.10463 | 341.01568 | 341.01568 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R202 | On 04/05/2023 | Bond Future | | | 252.56726 | 252.56726 | 253.46734 | 253.46734 | | | 0.00 | 0.00 | 0 | 4,492.00 | |
| R202 | On 03/08/2023 | Bond Future | | | 253.06397 | 253.06397 | 253.98393 | 253.98393 | | | 0.00 | 46,816,834.45 | 185 | 5,420.00 | |
| R202 | On 02/11/2023 | Bond Future | | | 258.51134 | 258.51134 | 259.45130 | 259.45130 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R202 | On 01/02/2024 | Bond Future | | | 259.26704 | 259.26704 | 260.22786 | 260.22786 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R202 | On 02/05/2024 | Bond Future | | | 264.98005 | 264.98005 | 265.96193 | 265.96193 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 04/05/2023 | Bond Future | | | 10.05436 | 92.26807 | 10.07060 | 92.19498 | | 8.62 | 0.00 | 399,797,547.31 | 4,333 | 28,102.00 | |
| R2030 | On 04/05/2023 | Bond Future | 9.03 | Call | 0.02000 | 0.00002 | 0.02000 | 0.00002 | 0.020 | 6.21 | 0.00 | 0.00 | 0 | 388.00 | |
| R2030 | On 04/05/2023 | Bond Future | 9.58 | Call | 62.53000 | 0.06253 | 63.81000 | 0.06381 | 62.530 | 8.12 | 0.09 | 0.00 | 0 | 150.00 | |
| R2030 | On 04/05/2023 | Bond Future | 9.67 | Call | 118.61000 | 0.11861 | 119.41000 | 0.11941 | 118.610 | 8.38 | 0.14 | 0.00 | 0 | 479.00 | |
| R2030 | On 04/05/2023 | Bond Future | 9.78 | Call | 227.27000 | 0.22727 | 226.14000 | 0.22614 | 227.270 | 8.70 | 0.23 | 0.00 | 0 | 388.00 | |
| R2030 | On 04/05/2023 | Bond Future | 10.00 | Call | 601.81000 | 0.60181 | 591.28000 | 0.59128 | 601.810 | 9.30 | 0.45 | 0.00 | 0 | 1,080.00 | |
| R2030 | On 04/05/2023 | Bond Future | 10.42 | Call | 1,854.89000 | 1.85489 | 1,814.86000 | 1.81486 | 1,854.890 | 10.31 | 0.80 | 0.00 | 0 | 479.00 | |
| R2030 | On 04/05/2023 | Bond Future | 10.65 | Call | 2,731.07000 | 2.73107 | 2,677.40000 | 2.67740 | 2,731.070 | 10.83 | 0.90 | 0.00 | 0 | 350.00 | |
| R2030 | On 04/05/2023 | Bond Future | 11.34 | Put | 5.45000 | 0.00545 | 7.65000 | 0.00765 | 5.450 | 12.16 | 0.01 | 0.00 | 0 | 150.00 | |
| R2030 | On 04/05/2023 | Bond Future | 11.62 | Put | 1.54000 | 0.00154 | 2.33000 | 0.00233 | 1.540 | 12.69 | 0.00 | 0.00 | 0 | 388.00 | |
| R2030 | On 04/05/2023 | Bond Future | 12.04 | Put | 0.12000 | 0.00012 | 0.22000 | 0.00022 | 0.120 | 12.93 | 0.00 | 0.00 | 0 | 1,080.00 | |

| 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 | 12.50 | Put | 0.00000 | 0.00000 | | 0.01000 | 0.00001 | 0.000 | 12.93 | 0.00 | 0.00 | 0 | 479.00 | |
| R2030 | On 04/05/2023 | Bond Future | 12.57 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 12.93 | 0.00 | 0.00 | 0 | 350.00 | |
| R2030 | On 03/08/2023 | Bond Future | | | 10.14057 | 90.18233 | | 10.15757 | 90.10812 | | 8.79 | 0.00 | 435,219,924.58 | 4,826 | 75,529.00 | |
| R2030 | On 03/08/2023 | Bond Future | 10.40 | Call | 2,382.42000 | 2.38242 | | 2,345.40000 | 2.34540 | 2,382.420 | 9.11 | 0.61 | 0.00 | 0 | 1,012.00 | |
| R2030 | On 03/08/2023 | Bond Future | 10.65 | Call | 3,100.86000 | 3.10086 | | 3,056.96000 | 3.05696 | 3,100.860 | 9.34 | 0.70 | 0.00 | 0 | 350.00 | |
| R2030 | On 03/08/2023 | Bond Future | 12.59 | Put | 39.11000 | 0.03911 | | 41.85000 | 0.04185 | 39.110 | 10.66 | 0.02 | 0.00 | 0 | 1,012.00 | |
| R2030 | On 03/08/2023 | Bond Future | 12.89 | Put | 19.64000 | 0.01964 | | 21.19000 | 0.02119 | 19.640 | 10.66 | 0.01 | 0.00 | 0 | 350.00 | |
| R2030 | On 02/11/2023 | Bond Future | | | 10.21427 | 92.10236 | | 10.23214 | 92.02664 | | 8.46 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 02/11/2023 | Bond Future | 9.57 | Call | 1,134.50000 | 1.13450 | | 1,115.29000 | 1.11529 | 1,134.500 | 8.22 | 0.32 | 0.00 | 0 | 800.00 | |
| R2030 | On 02/11/2023 | Bond Future | 10.07 | Call | 2,016.19000 | 2.01619 | | 1,986.56000 | 1.98656 | 2,016.190 | 8.51 | 0.47 | 0.00 | 0 | 800.00 | |
| R2030 | On 02/11/2023 | Bond Future | 11.57 | Put | 696.65000 | 0.69665 | | 715.33000 | 0.71533 | 696.650 | 9.78 | 0.19 | 0.00 | 0 | 800.00 | |
| R2030 | On 01/02/2024 | Bond Future | | | 10.28324 | 90.11069 | | 10.30208 | 90.03336 | | 8.26 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 01/02/2024 | Bond Future | 9.57 | Call | 1,376.38000 | 1.37638 | | 1,354.57000 | 1.35457 | 1,376.380 | 8.01 | 0.34 | 0.00 | 0 | 400.00 | |
| R2030 | On 01/02/2024 | Bond Future | 9.93 | Call | 1,980.04000 | 1.98004 | | 1,951.66000 | 1.95166 | 1,980.040 | 8.22 | 0.43 | 0.00 | 0 | 1,360.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.07 | Call | 2,253.09000 | 2.25309 | | 2,222.09000 | 2.22209 | 2,253.090 | 8.31 | 0.46 | 0.00 | 0 | 400.00 | |
| R2030 | On 01/02/2024 | Bond Future | 11.31 | Put | 1,304.73000 | 1.30473 | | 1,330.28000 | 1.33028 | 1,304.730 | 9.30 | 0.27 | 0.00 | 0 | 1,360.00 | |
| R2030 | On 01/02/2024 | Bond Future | 12.10 | Put | 717.31000 | 0.71731 | | 733.53000 | 0.73353 | 717.310 | 9.87 | 0.16 | 0.00 | 0 | 400.00 | |
| R2030 | On 02/05/2024 | Bond Future | | | 10.36421 | 92.07574 | | 10.38413 | 91.99662 | | 7.64 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 04/05/2023 | Bond Future | | | 10.73556 | 86.84330 | | 10.76698 | 86.68305 | | 10.26 | 0.00 | 677,725,113.20 | 7,804 | 72,115.00 | |
| R2032 | On 04/05/2023 | Bond Future | 9.80 | Call | 0.06000 | 0.00006 | | 0.06000 | 0.00006 | 0.060 | 7.38 | 0.00 | 0.00 | 0 | 500.00 | |
| R2032 | On 04/05/2023 | Bond Future | 9.85 | Call | 0.19000 | 0.00019 | | 0.18000 | 0.00018 | 0.190 | 7.62 | 0.00 | 0.00 | 0 | 6,500.00 | |
| R2032 | On 04/05/2023 | Bond Future | 10.03 | Call | 4.79000 | 0.00479 | | 4.50000 | 0.00450 | 4.790 | 8.45 | 0.01 | 0.00 | 0 | 730.00 | |
| R2032 | On 04/05/2023 | Bond Future | 10.30 | Call | 81.60000 | 0.08160 | | 75.29000 | 0.07529 | 81.600 | 9.52 | 0.10 | 0.00 | 0 | 500.00 | |
| R2032 | On 04/05/2023 | Bond Future | 10.53 | Call | 341.83000 | 0.34183 | | 316.36000 | 0.31636 | 341.830 | 10.36 | 0.29 | 0.00 | 0 | 730.00 | |
| R2032 | On 04/05/2023 | Bond Future | 10.62 | Call | 515.17000 | 0.51517 | | 478.24000 | 0.47824 | 515.170 | 10.66 | 0.38 | 0.00 | 0 | 400.00 | |
| R2032 | On 04/05/2023 | Bond Future | 10.69 | Put | 913.04000 | 0.91304 | | 1,026.36000 | 1.02636 | 913.040 | 10.89 | 0.54 | 0.00 | 0 | 500.00 | |
| R2032 | On 04/05/2023 | Bond Future | 11.00 | Put | 347.33000 | 0.34733 | | 414.01000 | 0.41401 | 347.330 | 11.87 | 0.26 | 0.00 | 0 | 13,000.00 | |
| R2032 | On 04/05/2023 | Bond Future | 11.06 | Put | 282.19000 | 0.28219 | | 340.70000 | 0.34070 | 282.190 | 12.04 | 0.22 | 0.00 | 0 | 730.00 | |
| R2032 | On 04/05/2023 | Bond Future | 11.37 | Call | 3,250.73000 | 3.25073 | | 3,117.02000 | 3.11702 | 3,250.730 | 12.91 | 0.92 | 0.00 | 0 | 400.00 | |
| R2032 | On 04/05/2023 | Bond Future | 13.43 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 15.62 | 0.00 | 0.00 | 0 | 400.00 | |
| R2032 | On 03/08/2023 | Bond Future | | | 10.83113 | 88.65184 | | 10.86384 | 88.48868 | | 10.71 | 0.00 | 691,927,611.20 | 7,805 | 93,181.00 | |
| R2032 | On 03/08/2023 | Bond Future | 9.60 | Call | 229.81000 | 0.22981 | | 217.40000 | 0.21740 | 229.810 | 10.02 | 0.10 | 0.00 | 0 | 1,500.00 | |
| R2032 | On 03/08/2023 | Bond Future | 10.30 | Call | 930.20000 | 0.93020 | | 889.41000 | 0.88941 | 930.200 | 10.28 | 0.30 | 0.00 | 0 | 1,500.00 | |
| R2032 | On 03/08/2023 | Bond Future | 11.90 | Call | 5,679.33000 | 5.67933 | | 5,551.99000 | 5.55199 | 5,679.330 | 12.07 | 0.83 | 0.00 | 0 | 5,000.00 | |
| R2032 | On 02/11/2023 | Bond Future | | | 10.92495 | 86.37750 | | 10.95911 | 86.21094 | | 11.01 | 0.00 | 0.00 | 0 | 64,607.00 | |
| R2032 | On 01/02/2024 | Bond Future | | | 11.01389 | 88.26655 | | 11.04959 | 88.09638 | | 10.35 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.01 | Call | 1,291.79000 | 1.29179 | | 1,249.06000 | 1.24906 | 1,291.790 | 9.87 | 0.28 | 0.00 | 0 | 1,200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.76 | Call | 2,691.96000 | 2.69196 | | 2,620.13000 | 2.62013 | 2,691.960 | 10.36 | 0.46 | 0.00 | 0 | 1,200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 12.62 | Put | 1,113.65000 | 1.11365 | | 1,152.58000 | 1.15258 | 1,113.650 | 12.14 | 0.20 | 0.00 | 0 | 1,200.00 | |
| R2032 | On 02/05/2024 | Bond Future | | | 11.11034 | 86.03014 | | 11.14772 | 85.85617 | | 10.14 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0.00 | 0 | 0.00 |

| 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 04/05/2023 | Bond Future | | | 11.33198 | 85.87629 | | 11.36345 | 85.69741 | | 12.06 | 0.00 | 649,740,010.14 | 7,566 | 29,561.00 |
| R2035 | On 04/05/2023 | Bond Future | 9.85 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 10.95 | 0.00 | 0.00 | 0 | 388.00 |
| R2035 | On 04/05/2023 | Bond Future | 10.42 | Call | 2.38000 | 0.00238 | | 2.39000 | 0.00239 | 2.380 | 10.96 | 0.00 | 0.00 | 0 | 491.00 |
| R2035 | On 04/05/2023 | Bond Future | 10.55 | Call | 8.54000 | 0.00854 | | 8.31000 | 0.00831 | 8.540 | 11.10 | 0.01 | 0.00 | 0 | 770.00 |
| R2035 | On 04/05/2023 | Bond Future | 10.60 | Call | 13.32000 | 0.01332 | | 12.84000 | 0.01284 | 13.320 | 11.16 | 0.02 | 0.00 | 0 | 388.00 |
| R2035 | On 04/05/2023 | Bond Future | 11.05 | Call | 273.82000 | 0.27382 | | 254.00000 | 0.25400 | 273.820 | 11.76 | 0.23 | 0.00 | 0 | 770.00 |
| R2035 | On 04/05/2023 | Bond Future | 11.17 | Call | 474.88000 | 0.47488 | | 440.40000 | 0.44040 | 474.880 | 11.94 | 0.34 | 0.00 | 0 | 491.00 |
| R2035 | On 04/05/2023 | Bond Future | 11.80 | Put | 146.39000 | 0.14639 | | 186.55000 | 0.18655 | 146.390 | 12.95 | 0.13 | 0.00 | 0 | 1,035.00 |
| R2035 | On 04/05/2023 | Bond Future | 11.87 | Put | 106.51000 | 0.10651 | | 138.60000 | 0.13860 | 106.510 | 13.07 | 0.10 | 0.00 | 0 | 770.00 |
| R2035 | On 04/05/2023 | Bond Future | 12.46 | Put | 4.72000 | 0.00472 | | 7.53000 | 0.00753 | 4.720 | 14.00 | 0.01 | 0.00 | 0 | 388.00 |
| R2035 | On 04/05/2023 | Bond Future | 13.18 | Put | 0.05000 | 0.00005 | | 0.10000 | 0.00010 | 0.050 | 15.08 | 0.00 | 0.00 | 0 | 491.00 |
| R2035 | On 03/08/2023 | Bond Future | | | 11.43606 | 87.66471 | | 11.46871 | 87.48252 | | 12.64 | 0.00 | 663,271,195.86 | 7,566 | 48,766.00 |
| R2035 | On 02/11/2023 | Bond Future | | | 11.54224 | 85.02304 | | 11.57620 | 84.83701 | | 12.82 | 0.00 | 19,385,253.12 | 228 | 99,908.00 |
| R2035 | On 02/11/2023 | Bond Future | 10.62 | Call | 1,127.52000 | 1.12752 | | 1,085.81000 | 1.08581 | 1,127.520 | 11.94 | 0.26 | 0.00 | 0 | 400.00 |
| R2035 | On 02/11/2023 | Bond Future | 11.12 | Call | 2,093.85000 | 2.09385 | | 2,027.91000 | 2.02791 | 2,093.850 | 12.38 | 0.40 | 0.00 | 0 | 400.00 |
| R2035 | On 02/11/2023 | Bond Future | 12.85 | Put | 1,105.96000 | 1.10596 | | 1,151.20000 | 1.15120 | 1,105.960 | 14.58 | 0.20 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | | | 11.64819 | 86.88243 | | 11.68354 | 86.69242 | | 12.37 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 01/02/2024 | Bond Future | 10.62 | Call | 1,512.73000 | 1.51273 | | 1,464.65000 | 1.46465 | 1,512.730 | 11.67 | 0.28 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | 11.12 | Call | 2,487.34000 | 2.48734 | | 2,418.36000 | 2.41836 | 2,487.340 | 12.02 | 0.40 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | 13.46 | Put | 1,180.07000 | 1.18007 | | 1,220.19000 | 1.22019 | 1,180.070 | 14.55 | 0.18 | 0.00 | 0 | 400.00 |
| R2035 | On 02/05/2024 | Bond Future | | | 11.75188 | 84.26605 | | 11.78869 | 84.07177 | | 12.39 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/05/2023 | Bond Future | | | 11.62394 | 81.09339 | | 11.66559 | 80.85655 | | 13.01 | 0.00 | 162,186,780.00 | 2,000 | 36,234.00 |
| R2037 | On 04/05/2023 | Bond Future | 10.95 | Call | 24.31000 | 0.02431 | | 21.66000 | 0.02166 | 24.310 | 12.15 | 0.03 | 0.00 | 0 | 703.00 |
| R2037 | On 04/05/2023 | Bond Future | 11.03 | Call | 44.48000 | 0.04448 | | 39.46000 | 0.03946 | 44.480 | 12.26 | 0.05 | 0.00 | 0 | 400.00 |
| R2037 | On 04/05/2023 | Bond Future | 11.78 | Call | 1,417.23000 | 1.41723 | | 1,293.32000 | 1.29332 | 1,417.230 | 13.49 | 0.66 | 0.00 | 0 | 400.00 |
| R2037 | On 04/05/2023 | Bond Future | 11.94 | Put | 295.15000 | 0.29515 | | 373.21000 | 0.37321 | 295.150 | 13.77 | 0.22 | 0.00 | 0 | 703.00 |
| R2037 | On 04/05/2023 | Bond Future | 13.73 | Put | 0.01000 | 0.00001 | | 0.02000 | 0.00002 | 0.010 | 16.40 | 0.00 | 0.00 | 0 | 400.00 |
| R2037 | On 03/08/2023 | Bond Future | | | 11.73782 | 78.52445 | | 11.78104 | 78.28303 | | 14.37 | 0.00 | 167,492,651.85 | 2,133 | 114,865.00 |
| R2037 | On 03/08/2023 | Bond Future | 10.30 | Call | 176.31000 | 0.17631 | | 162.72000 | 0.16272 | 176.310 | 13.04 | 0.07 | 0.00 | 0 | 1,800.00 |
| R2037 | On 03/08/2023 | Bond Future | 11.00 | Call | 817.86000 | 0.81786 | | 768.16000 | 0.76816 | 817.860 | 13.62 | 0.25 | 0.00 | 0 | 1,800.00 |
| R2037 | On 02/11/2023 | Bond Future | | | 11.84151 | 80.19635 | | 11.88635 | 79.94983 | | 13.87 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/02/2024 | Bond Future | | | 11.94431 | 77.69400 | | 11.99088 | 77.44217 | | 14.20 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 02/05/2024 | Bond Future | | | 12.05480 | 79.38796 | | 12.10320 | 79.13052 | | 13.74 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/05/2023 | Bond Future | | | 11.86941 | 81.74193 | | 11.90101 | 81.55213 | | 13.88 | 0.00 | 90,079,606.86 | 1,102 | 32,260.00 |
| R2040 | On 04/05/2023 | Bond Future | 10.17 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 12.66 | 0.00 | 0.00 | 0 | 388.00 |
| R2040 | On 04/05/2023 | Bond Future | 10.73 | Call | 0.26000 | 0.00026 | | 0.28000 | 0.00028 | 0.260 | 12.39 | 0.00 | 0.00 | 0 | 486.00 |
| R2040 | On 04/05/2023 | Bond Future | 10.92 | Call | 2.31000 | 0.00231 | | 2.34000 | 0.00234 | 2.310 | 12.60 | 0.00 | 0.00 | 0 | 388.00 |

| 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R2040 | On 04/05/2023 | Bond Future | 11.03 | Call | 6.87000 | 0.00687 | | 6.78000 | 0.00678 | 6.870 | 12.74 | 0.01 | 0.00 | 0 | 684.00 |
| R2040 | On 04/05/2023 | Bond Future | 11.48 | Call | 182.63000 | 0.18263 | | 170.73000 | 0.17073 | 182.630 | 13.40 | 0.15 | 0.00 | 0 | 486.00 |
| R2040 | On 04/05/2023 | Bond Future | 12.05 | Put | 533.83000 | 0.53383 | | 626.46000 | 0.62646 | 533.830 | 14.43 | 0.33 | 0.00 | 0 | 684.00 |
| R2040 | On 04/05/2023 | Bond Future | 12.78 | Put | 23.08000 | 0.02308 | | 33.16000 | 0.03316 | 23.080 | 15.79 | 0.02 | 0.00 | 0 | 388.00 |
| R2040 | On 04/05/2023 | Bond Future | 13.45 | Put | 0.59000 | 0.00059 | | 1.08000 | 0.00108 | 0.590 | 16.97 | 0.00 | 0.00 | 0 | 486.00 |
| R2040 | On 03/08/2023 | Bond Future | | | 11.98615 | 78.93601 | | 12.01891 | 78.74265 | | 15.38 | 0.00 | 97,012,356.29 | 1,229 | 112,358.00 |
| R2040 | On 02/11/2023 | Bond Future | | | 12.09273 | 80.61665 | | 12.12669 | 80.41926 | | 14.86 | 0.00 | 0.00 | 0 | 29.00 |
| R2040 | On 01/02/2024 | Bond Future | | | 12.19875 | 77.87316 | | 12.23400 | 77.67150 | | 15.28 | 0.00 | 0.00 | 0 | 11.00 |
| R2040 | On 02/05/2024 | Bond Future | | | 12.31179 | 79.57095 | | 12.34841 | 79.36476 | | 14.93 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/05/2023 | Bond Future | | | 11.94864 | 77.98205 | | 11.99027 | 77.73086 | | 14.84 | 0.00 | 1,364,841,839.10 | 17,502 | 39,333.00 |
| R2044 | On 04/05/2023 | Bond Future | 11.75 | Put | 1,701.93000 | 1.70193 | | 1,903.78000 | 1.90378 | 1,701.930 | 14.84 | 0.69 | 0.00 | 0 | 4,423.00 |
| R2044 | On 04/05/2023 | Bond Future | 12.00 | Put | 849.23000 | 0.84923 | | 996.46000 | 0.99646 | 849.230 | 15.33 | 0.44 | 0.00 | 0 | 4,423.00 |
| R2044 | On 04/05/2023 | Bond Future | 12.25 | Put | 365.74000 | 0.36574 | | 455.43000 | 0.45543 | 365.740 | 15.84 | 0.24 | 0.00 | 0 | 1,798.00 |
| R2044 | On 03/08/2023 | Bond Future | | | 12.06175 | 75.22306 | | 12.10491 | 74.96698 | | 16.48 | 0.00 | 1,320,540,818.30 | 17,555 | 54,603.00 |
| R2044 | On 03/08/2023 | Bond Future | 11.75 | Put | 3,690.83000 | 3.69083 | | 3,857.04000 | 3.85704 | 3,690.830 | 16.03 | 0.60 | 0.00 | 0 | 3,076.00 |
| R2044 | On 03/08/2023 | Bond Future | 12.00 | Put | 2,871.89000 | 2.87189 | | 3,015.34000 | 3.01534 | 2,871.890 | 16.48 | 0.50 | 0.00 | 0 | 4,754.00 |
| R2044 | On 02/11/2023 | Bond Future | | | 12.16487 | 76.82468 | | 12.20959 | 76.56321 | | 15.94 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/02/2024 | Bond Future | | | 12.26735 | 74.12343 | | 12.31374 | 73.85628 | | 16.29 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 02/05/2024 | Bond Future | | | 12.37614 | 75.73943 | | 12.42428 | 75.46636 | | 15.46 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/05/2023 | Bond Future | | | 11.90133 | 76.65992 | | 11.93275 | 76.46615 | | 15.55 | 0.00 | 533,553,043.20 | 6,960 | 61,300.00 |
| R2048 | On 04/05/2023 | Bond Future | 10.40 | Call | 0.00000 | 0.00000 | | 0.01000 | 0.00001 | 0.000 | 14.09 | 0.00 | 0.00 | 0 | 1,500.00 |
| R2048 | On 04/05/2023 | Bond Future | 11.10 | Call | 11.61000 | 0.01161 | | 11.42000 | 0.01142 | 11.610 | 14.39 | 0.01 | 0.00 | 0 | 1,500.00 |
| R2048 | On 03/08/2023 | Bond Future | | | 12.00354 | 78.25642 | | 12.03606 | 78.05897 | | 16.34 | 0.00 | 544,664,683.20 | 6,960 | 178,817.00 |
| R2048 | On 02/11/2023 | Bond Future | | | 12.10688 | 75.47793 | | 12.14059 | 75.27635 | | 16.71 | 0.00 | 0.00 | 0 | 11,069.00 |
| R2048 | On 01/02/2024 | Bond Future | | | 12.20995 | 77.12863 | | 12.24493 | 76.92268 | | 16.13 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/05/2024 | Bond Future | | | 12.31006 | 74.36296 | | 12.34634 | 74.15242 | | 16.17 | 0.00 | 0.00 | 0 | 13,000.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 31/03/2053 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 04/05/2023 | Bond Future | | | 11.38009 | 66.39174 | | 11.41646 | 66.21064 | | 13.65 | 0.00 | 2,522,886.12 | 38 | 19,549.00 |
| R209 | On 04/05/2023 | Bond Future | 10.00 | Call | 0.01000 | 0.00001 | | 0.01000 | 0.00001 | 0.010 | 12.31 | 0.00 | 0.00 | 0 | 500.00 |
| R209 | On 04/05/2023 | Bond Future | 10.50 | Call | 2.97000 | 0.00297 | | 2.83000 | 0.00283 | 2.970 | 12.50 | 0.01 | 0.00 | 0 | 4,500.00 |
| R209 | On 04/05/2023 | Bond Future | 11.00 | Call | 144.08000 | 0.14408 | | 130.65000 | 0.13065 | 144.080 | 13.21 | 0.15 | 0.00 | 0 | 1,250.00 |
| R209 | On 04/05/2023 | Bond Future | 11.00 | Put | 2,079.11000 | 2.07911 | | 2,246.78000 | 2.24678 | 2,079.110 | 13.21 | 0.85 | 0.00 | 0 | 8,250.00 |
| R209 | On 04/05/2023 | Bond Future | 11.50 | Call | 1,111.97000 | 1.11197 | | 1,025.36000 | 1.02536 | 1,111.970 | 14.11 | 0.63 | 0.00 | 0 | 2,250.00 |
| R209 | On 04/05/2023 | Bond Future | 12.50 | Put | 4.50000 | 0.00450 | | 7.37000 | 0.00737 | 4.500 | 15.92 | 0.01 | 0.00 | 0 | 9,750.00 |
| R209 | On 03/08/2023 | Bond Future | | | 11.47513 | 67.77438 | | 11.51273 | 67.58981 | | 14.34 | 0.00 | 2,575,426.44 | 38 | 8,708.00 |
| R209 | On 03/08/2023 | Bond Future | 10.00 | Call | 130.14000 | 0.13014 | | 121.37000 | 0.12137 | 130.140 | 13.01 | 0.06 | 0.00 | 0 | 1,800.00 |

| 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 | |
|--------------------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------------------|------------------|---------------------|-----------|
| R209 | On 03/08/2023 | Bond Future | 10.70 | Call | 639.01000 | 0.63901 | 604.50000 | 0.60450 | 639.010 | 13.53 | 0.23 | 0.00 | 0 | 1,800.00 |
| R209 | On 02/11/2023 | Bond Future | 11.56852 | | 66.06447 | | 11.60746 | 65.87601 | | 14.50 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 01/02/2024 | Bond Future | 11.65771 | | 67.50925 | | 11.69804 | 67.31672 | | 14.07 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2024 | Bond Future | 11.75230 | | 65.82899 | | 11.79412 | 65.63220 | | 14.20 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 04/05/2023 | Bond Future | 224.50469 | | 224.50469 | | 224.53839 | 224.53839 | | | 0.00 | 0.00 | 0 | 132.00 |
| R210 | On 03/08/2023 | Bond Future | 229.23569 | | 229.23569 | | 229.27103 | 229.27103 | | | 0.00 | 0.00 | 0 | 371.00 |
| R210 | On 02/11/2023 | Bond Future | 231.00905 | | 231.00905 | | 231.04534 | 231.04534 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/02/2024 | Bond Future | 236.11276 | | 236.11276 | | 236.14985 | 236.14985 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2024 | Bond Future | 238.07003 | | 238.07003 | | 238.10771 | 238.10771 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/05/2023 | Bond Future | 10.47409 | | 83.08587 | | 10.49534 | 82.98783 | | 9.80 | 0.00 | 0.00 | 0 | 9,466.00 |
| R213 | On 03/08/2023 | Bond Future | 10.56122 | | 84.81617 | | 10.58335 | 84.71650 | | 9.91 | 0.00 | 0.00 | 0 | 27,237.00 |
| R213 | On 02/11/2023 | Bond Future | 10.65084 | | 83.06624 | | 10.67400 | 82.96447 | | 10.15 | 0.00 | 47,015,491.84 | 566 | 0.00 |
| R213 | On 01/02/2024 | Bond Future | 10.73899 | | 84.88274 | | 10.76326 | 84.77881 | | 9.45 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2024 | Bond Future | 10.82538 | | 83.17611 | | 10.85085 | 83.06982 | | 9.15 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 04/05/2023 | Bond Future | 11.73518 | | 62.45684 | | 11.77659 | 62.24675 | | 15.21 | 0.00 | 811,938.92 | 13 | 12,180.00 |
| R214 | On 03/08/2023 | Bond Future | 11.83133 | | 63.75749 | | 11.87410 | 63.54337 | | 16.00 | 0.00 | 828,847.37 | 13 | 14,237.00 |
| R214 | On 02/11/2023 | Bond Future | 11.92853 | | 61.81322 | | 11.97278 | 61.59455 | | 16.31 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 01/02/2024 | Bond Future | 12.02506 | | 63.16502 | | 12.07087 | 62.94160 | | 15.87 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 02/05/2024 | Bond Future | 12.11872 | | 61.23863 | | 12.16612 | 61.01027 | | 16.24 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 14,496,254,548.93 | 105,192 | 1 601 140.00 | |
| Grand Total: | | | | | | | | | | | 14,496,254,548.93 | 105,192 | 1 601 140.00 | |