

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2023

| 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 02/11/2023 | Index Future | 0.00 | | 913.73000 | 913.73000 | | 914.58400 | 914.58400 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2024 | Index Future | 0.00 | | 934.21600 | 934.21600 | | 935.09000 | 935.09000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/05/2024 | Index Future | 0.00 | | 955.23700 | 955.23700 | | 956.13000 | 956.13000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/08/2024 | Index Future | 0.00 | | 976.47400 | 976.47400 | | 977.38400 | 977.38400 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2024 | Index Future | 0.00 | | 998.97600 | 998.97600 | | 999.90200 | 999.90200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2023 | Index Future | 0.00 | | 1,041.92500 | 1,041.92500 | | 1,044.29300 | 1,044.29300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2024 | Index Future | 0.00 | | 1,065.28500 | 1,065.28500 | | 1,067.70800 | 1,067.70800 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2024 | Index Future | 0.00 | | 1,089.25600 | 1,089.25600 | | 1,091.73100 | 1,091.73100 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2024 | Index Future | 0.00 | | 1,113.47200 | 1,113.47200 | | 1,116.00000 | 1,116.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2024 | Index Future | 0.00 | | 1,139.13100 | 1,139.13100 | | 1,141.71100 | 1,141.71100 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/11/2023 | Index Future | 0.00 | | 907.98200 | 907.98200 | | 910.70500 | 910.70500 | | 0.00 | 0.00 | 0.00 | 0 | 107.00 |
| ALBI | On 01/02/2024 | Index Future | 0.00 | | 928.33900 | 928.33900 | | 931.12500 | 931.12500 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/05/2024 | Index Future | 0.00 | | 949.22800 | 949.22800 | | 952.07500 | 952.07500 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/08/2024 | Index Future | 0.00 | | 970.33200 | 970.33200 | | 973.23900 | 973.23900 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/11/2024 | Index Future | 0.00 | | 992.69200 | 992.69200 | | 995.66200 | 995.66200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/11/2023 | Bond Future | 0.00 | | 12.58701 | 72.79112 | | 12.54530 | 72.97660 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2024 | Bond Future | 0.00 | | 12.72551 | 74.44074 | | 12.68195 | 74.63059 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2024 | Bond Future | 0.00 | | 12.86722 | 72.33270 | | 12.82185 | 72.52646 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2024 | Bond Future | 0.00 | | 13.02052 | 73.95443 | | 12.97330 | 74.15182 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2024 | Bond Future | 0.00 | | 13.21912 | 71.86576 | | 13.16984 | 72.06655 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/11/2023 | Bond Future | 0.00 | | 13.11459 | 68.47741 | | 13.04195 | 68.84613 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/02/2024 | Bond Future | 0.00 | | 13.24334 | 70.02944 | | 13.16782 | 70.40666 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/05/2024 | Bond Future | 0.00 | | 13.37981 | 67.35813 | | 13.30127 | 67.74360 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/08/2024 | Bond Future | 0.00 | | 13.52353 | 68.86672 | | 13.44195 | 69.26017 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/11/2024 | Bond Future | 0.00 | | 13.70359 | 66.19339 | | 13.61848 | 66.59482 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| FRC213 | On 28/02/2031 | Bond Future | 0.00 | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| FRC214 | On 28/02/2041 | Bond Future | 0.00 | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/11/2023 | GOVI | 0.00 | | 895.07800 | 895.07800 | | 897.76000 | 897.76000 | | 0.00 | 0.00 | 0.00 | 0 | 823.00 |
| GOVI | On 01/02/2024 | GOVI | 0.00 | | 915.14600 | 915.14600 | | 917.88900 | 917.88900 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2024 | GOVI | 0.00 | | 935.73800 | 935.73800 | | 938.54100 | 938.54100 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2024 | GOVI | 0.00 | | 956.54200 | 956.54200 | | 959.40500 | 959.40500 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2024 | GOVI | 0.00 | | 978.58400 | 978.58400 | | 981.50900 | 981.50900 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GVIX | On 01/01/2029 | LIVE INDEX | 0.00 | | 110.00000 | 110.00000 | | 110.00000 | 110.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/11/2023 | Bond Future | 0.00 | | 173.07884 | 173.07884 | | 173.11207 | 173.11207 | | 0.00 | 0.00 | 0.00 | 0 | 5,228.00 |
| I2025 | On 01/02/2024 | Bond Future | 0.00 | | 175.20592 | 175.20592 | | 175.24027 | 175.24027 | | 0.00 | 0.00 | 0.00 | 0 | 214.00 |
| I2025 | On 02/05/2024 | Bond Future | 0.00 | | 179.18834 | 179.18834 | | 179.22263 | 179.22263 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/08/2024 | Bond Future | 0.00 | | 181.37162 | 181.37162 | | 181.40508 | 181.40508 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/11/2024 | Bond Future | 0.00 | | 185.58775 | 185.58775 | | 185.61928 | 185.61928 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 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 |
|------------------|---------------|--------------------|------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2029 | On 02/11/2023 | Bond Future | 0.00 | 125.56577 | 125.56577 | | 125.55688 | 125.55688 | | 0.00 | 0.00 | 0.00 | 0 | 2,068.00 |
| I2029 | On 01/02/2024 | Bond Future | 0.00 | 128.41132 | 128.41132 | | 128.40258 | 128.40258 | | 0.00 | 0.00 | 0.00 | 0 | 728.00 |
| I2029 | On 02/05/2024 | Bond Future | 0.00 | 129.96299 | 129.96299 | | 129.95338 | 129.95338 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/08/2024 | Bond Future | 0.00 | 132.88002 | 132.88002 | | 132.86907 | 132.86907 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/11/2024 | Bond Future | 0.00 | 134.56812 | 134.56812 | | 134.55493 | 134.55493 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 31/03/2029 | Price Contribution | 0.00 | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2031 | On 31/01/2031 | Price Contribution | 0.00 | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | 0.00 | 100.00000 | 0.00000 | | 100.00000 | 100.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/11/2023 | Bond Future | 0.00 | 118.93012 | 118.93012 | | 118.94735 | 118.94735 | | 0.00 | 0.00 | 0.00 | 0 | 2,258.00 |
| I2033 | On 01/02/2024 | Bond Future | 0.00 | 121.62527 | 121.62527 | | 121.64317 | 121.64317 | | 0.00 | 0.00 | 0.00 | 0 | 6,141.00 |
| I2033 | On 02/05/2024 | Bond Future | 0.00 | 122.92700 | 122.92700 | | 122.94467 | 122.94467 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/08/2024 | Bond Future | 0.00 | 125.68629 | 125.68629 | | 125.70330 | 125.70330 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/11/2024 | Bond Future | 0.00 | 127.10908 | 127.10908 | | 127.12460 | 127.12460 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | 0.00 | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/11/2023 | Bond Future | 0.00 | 128.61844 | 128.61844 | | 129.00913 | 129.00913 | | 0.00 | 0.00 | 0.00 | 0 | 4,669.00 |
| I2038 | On 01/02/2024 | Bond Future | 0.00 | 129.51349 | 129.51349 | | 129.91339 | 129.91339 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/05/2024 | Bond Future | 0.00 | 132.45718 | 132.45718 | | 132.86549 | 132.86549 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 01/08/2024 | Bond Future | 0.00 | 133.36121 | 133.36121 | | 133.77756 | 133.77756 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/11/2024 | Bond Future | 0.00 | 136.45948 | 136.45948 | | 136.88352 | 136.88352 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 0.00 | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/11/2023 | Bond Future | 0.00 | 111.08700 | 111.08700 | | 111.53602 | 111.53602 | | 0.00 | 0.00 | 0.00 | 0 | 16,148.00 |
| I2046 | On 01/02/2024 | Bond Future | 0.00 | 113.60461 | 113.60461 | | 114.06405 | 114.06405 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/05/2024 | Bond Future | 0.00 | 114.03823 | 114.03823 | | 114.50764 | 114.50764 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 01/08/2024 | Bond Future | 0.00 | 116.59730 | 116.59730 | | 117.07614 | 117.07614 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/11/2024 | Bond Future | 0.00 | 117.10413 | 117.10413 | | 117.59235 | 117.59235 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 0.00 | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/11/2023 | Bond Future | 0.00 | 112.84472 | 112.84472 | | 113.34437 | 113.34437 | | 0.00 | 0.00 | 0.00 | 0 | 14,039.00 |
| I2050 | On 01/02/2024 | Bond Future | 0.00 | 113.15150 | 113.15150 | | 113.66276 | 113.66276 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/05/2024 | Bond Future | 0.00 | 115.72330 | 115.72330 | | 116.24562 | 116.24562 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 01/08/2024 | Bond Future | 0.00 | 116.01504 | 116.01504 | | 116.54819 | 116.54819 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/11/2024 | Bond Future | 0.00 | 118.70982 | 118.70982 | | 119.25355 | 119.25355 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 0.00 | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 02/11/2023 | Index Future | 0.00 | 333.92800 | 333.92800 | | 334.40300 | 334.40300 | | 0.00 | 0.00 | 0.00 | 0 | 515.00 |
| IGOV | On 01/02/2024 | Index Future | 0.00 | 341.49500 | 341.49500 | | 341.98200 | 341.98200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 02/05/2024 | Index Future | 0.00 | 349.25800 | 349.25800 | | 349.75500 | 349.75500 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 01/08/2024 | Index Future | 0.00 | 357.10000 | 357.10000 | | 357.60700 | 357.60700 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/11/2024 | Index Future | 0.00 | 365.41100 | 365.41100 | | 365.92700 | 365.92700 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS05 | On 19/09/2023 | Interest Rate Swap | 0.00 | 94.88000 | 94.88000 | | 94.88000 | 94.88000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 17/12/2025 | Interest Rate Swap | 0.00 | 80.28000 | 80.28000 | | 80.28000 | 80.28000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 16/03/2026 | Interest Rate Swap | 0.00 | 76.82000 | 76.82000 | | 76.82000 | 76.82000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 15/06/2026 | Interest Rate Swap | 0.00 | 75.24000 | 75.24000 | | 75.24000 | 75.24000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 21/09/2026 | Interest Rate Swap | 0.00 | 77.27000 | 77.27000 | | 77.27000 | 77.27000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 21/12/2026 | Interest Rate Swap | 0.00 | 81.30000 | 81.30000 | | 81.30000 | 81.30000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 15/03/2027 | Interest Rate Swap | 0.00 | 79.80000 | 79.80000 | | 79.80000 | 79.80000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 21/06/2027 | Interest Rate Swap | 0.00 | 81.86000 | 81.86000 | | 81.86000 | 81.86000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 20/09/2027 | Interest Rate Swap | 0.00 | 87.61000 | 87.61000 | | 87.61000 | 87.61000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 20/12/2027 | Interest Rate Swap | 0.00 | 87.94000 | 87.94000 | | 87.94000 | 87.94000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 22/03/2028 | Interest Rate Swap | 0.00 | 80.89000 | 80.89000 | | 80.89000 | 80.89000 | | 0.00 | 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 | |
|------------------|---------------|------------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|----------------|------------------|---------------|----------|
| IS10 | On 20/06/2028 | Interest Rate Swap | 0.00 | | 88.68000 | | 88.68000 | | 88.68000 | 88.68000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 19/09/2028 | Interest Rate Swap | 0.00 | | 92.02000 | | 92.02000 | | 92.02000 | 92.02000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IVC038 | On 31/01/2038 | Bond Future | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IVC210 | On 31/03/2028 | Bond Future | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| J186 | On 21/12/2026 | Interest Rate Swap | 0.00 | | 8.68300 | | 8.68300 | | 8.68300 | 8.68300 | | 15.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/08/2023 | Jibar Tradeable Future | 0.00 | | 8.40800 | | 91.59200 | | 8.40800 | 8.40800 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2023 | Jibar Tradeable Future | 0.00 | | 8.36500 | | 91.63500 | | 8.33500 | 91.66500 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/10/2023 | Jibar Tradeable Future | 0.00 | | 8.31500 | | 91.68500 | | 8.32500 | 91.67500 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/11/2023 | Jibar Tradeable Future | 0.00 | | 8.31000 | | 91.69000 | | 8.31500 | 91.68500 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2023 | Jibar Tradeable Future | 0.00 | | 8.30500 | | 91.69500 | | 8.30000 | 91.70000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/01/2024 | Jibar Tradeable Future | 0.00 | | 8.29000 | | 91.71000 | | 8.25500 | 91.74500 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/02/2024 | Jibar Tradeable Future | 0.00 | | 8.21000 | | 91.79000 | | 8.22000 | 91.78000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2024 | Jibar Tradeable Future | 0.00 | | 8.20000 | | 91.80000 | | 8.21500 | 91.78500 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2024 | Jibar Tradeable Future | 0.00 | | 7.96000 | | 92.04000 | | 8.01500 | 91.98500 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2024 | Jibar Tradeable Future | 0.00 | | 7.84000 | | 92.16000 | | 7.91500 | 92.08500 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/12/2024 | Jibar Tradeable Future | 0.00 | | 7.69500 | | 92.30500 | | 7.78500 | 92.21500 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/03/2025 | Jibar Tradeable Future | 0.00 | | 7.61000 | | 92.39000 | | 7.70500 | 92.29500 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/06/2025 | Jibar Tradeable Future | 0.00 | | 7.60500 | | 92.39500 | | 7.64000 | 92.36000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/11/2023 | Bond Future | 0.00 | | 8.82036 | | 108.46294 | | 8.82037 | 108.46291 | | 4.14 | 0.00 | 1,626,944.10 | 15 | 116,006.00 | |
| R186 | On 02/11/2023 | Bond Future | 9.15 | Call | 1,300.09000 | | 1.30009 | | 1,305.40000 | 1.30540 | 1,300.090 | 4.24 | 0.68 | 0.00 | 0 | 1,715.00 | |
| R186 | On 02/11/2023 | Bond Future | 10.42 | Put | 26.52000 | | 0.02652 | | 27.74000 | 0.02774 | 26.520 | 5.13 | (0.03) | 0.00 | 0 | 1,715.00 | |
| R186 | On 01/02/2024 | Bond Future | 0.00 | | 8.79033 | | 105.58406 | | 8.79023 | 105.58431 | | 4.15 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 02/05/2024 | Bond Future | 0.00 | | 8.75120 | | 107.95902 | | 8.75130 | 107.95878 | | 3.75 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 02/05/2024 | Bond Future | 9.73 | Call | 2,864.30000 | | 2.86430 | | 2,866.54000 | 2.86654 | 2,864.300 | 4.14 | 0.74 | 0.00 | 0 | 2,030.00 | |
| R186 | On 02/05/2024 | Bond Future | 10.40 | Put | 344.12000 | | 0.34412 | | 346.13000 | 0.34613 | 344.120 | 4.49 | (0.16) | 0.00 | 0 | 2,030.00 | |
| R186 | On 01/08/2024 | Bond Future | 0.00 | | 8.71844 | | 105.04655 | | 8.71899 | 105.04536 | | 3.51 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 07/11/2024 | Bond Future | 0.00 | | 8.72784 | | 107.45635 | | 8.72933 | 107.45348 | | 3.05 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 21/12/2026 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186/R157 | On 21/12/2026 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 02/11/2023 | Bond Future | 0.00 | | 341.68835 | | 341.68835 | | 341.72862 | 341.72862 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 02/11/2023 | Bond Future | 0.00 | | 257.83891 | | 257.83891 | | 257.44748 | 257.44748 | | | 0.00 | 0.00 | 0.00 | 0 | 4,618.00 |
| R202 | On 01/02/2024 | Bond Future | 0.00 | | 258.70460 | | 258.70460 | | 258.30485 | 258.30485 | | | 0.00 | 0.00 | 0.00 | 0 | 460.00 |
| R202 | On 02/05/2024 | Bond Future | 0.00 | | 264.58480 | | 264.58480 | | 264.17475 | 264.17475 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 01/08/2024 | Bond Future | 0.00 | | 265.42578 | | 265.42578 | | 265.00425 | 265.00425 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2024 | Bond Future | 0.00 | | 271.59282 | | 271.59282 | | 271.15736 | 271.15736 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/11/2023 | Bond Future | 0.00 | | 10.22971 | | 92.03693 | | 10.18521 | 92.22565 | | 8.63 | 0.00 | 156,278,707.14 | 1,698 | 88,624.00 | |
| R2030 | On 02/11/2023 | Bond Future | 9.57 | Call | 301.81000 | | 0.30181 | | 344.77000 | 0.34477 | 301.810 | 7.93 | 0.18 | 0.00 | 0 | 800.00 | |
| R2030 | On 02/11/2023 | Bond Future | 9.89 | Call | 674.84000 | | 0.67484 | | 748.41000 | 0.74841 | 674.840 | 8.21 | 0.33 | 0.00 | 0 | 500.00 | |
| R2030 | On 02/11/2023 | Bond Future | 10.07 | Call | 985.70000 | | 0.98570 | | 1,077.88000 | 1.07788 | 985.700 | 8.41 | 0.42 | 0.00 | 0 | 800.00 | |
| R2030 | On 02/11/2023 | Bond Future | 10.39 | Call | 1,714.00000 | | 1.71400 | | 1,836.87000 | 1.83687 | 1,714.000 | 8.81 | 0.59 | 0.00 | 0 | 500.00 | |
| R2030 | On 02/11/2023 | Bond Future | 10.62 | Call | 2,355.94000 | | 2.35594 | | 2,496.89000 | 2.49689 | 2,355.940 | 9.11 | 0.69 | 0.00 | 0 | 500.00 | |
| R2030 | On 02/11/2023 | Bond Future | 11.12 | Call | 3,985.66000 | | 3.98566 | | 4,152.87000 | 4.15287 | 3,985.660 | 9.79 | 0.84 | 0.00 | 0 | 500.00 | |
| R2030 | On 02/11/2023 | Bond Future | 11.43 | Put | 180.56000 | | 0.18056 | | 168.12000 | 0.16812 | 180.560 | 10.20 | (0.10) | 0.00 | 0 | 500.00 | |
| R2030 | On 02/11/2023 | Bond Future | 11.57 | Put | 140.32000 | | 0.14032 | | 130.71000 | 0.13071 | 140.320 | 10.38 | (0.08) | 0.00 | 0 | 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 | |
|------------------|---------------|--------------------|--------|-----------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|------------|
| R2030 | On 02/11/2023 | Bond Future | 12.27 | Put | 38.61000 | 0.03861 | | 36.15000 | 0.03615 | 38.610 | 11.26 | | (0.02) | 0.00 | 0 | 500.00 |
| R2030 | On 01/02/2024 | Bond Future | 0.00 | | 10.28717 | 90.09456 | | 10.24019 | 90.28773 | | 8.99 | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 01/02/2024 | Bond Future | 9.57 | Call | 907.25000 | 0.90725 | | 970.52000 | 0.97052 | 907.250 | 8.71 | | 0.29 | 0.00 | 0 | 400.00 |
| R2030 | On 01/02/2024 | Bond Future | 9.89 | Call | 1,342.69000 | 1.34269 | | 1,424.99000 | 1.42499 | 1,342.690 | 8.73 | | 0.39 | 0.00 | 0 | 500.00 |
| R2030 | On 01/02/2024 | Bond Future | 9.93 | Call | 1,405.50000 | 1.40550 | | 1,490.26000 | 1.49026 | 1,405.500 | 8.73 | | 0.40 | 0.00 | 0 | 1,360.00 |
| R2030 | On 01/02/2024 | Bond Future | 10.00 | Call | 1,520.20000 | 1.52020 | | 1,609.29000 | 1.60929 | 1,520.200 | 8.74 | | 0.42 | 0.00 | 0 | 500.00 |
| R2030 | On 01/02/2024 | Bond Future | 10.07 | Call | 1,646.60000 | 1.64660 | | 1,740.09000 | 1.74009 | 1,646.600 | 8.77 | | 0.44 | 0.00 | 0 | 400.00 |
| R2030 | On 01/02/2024 | Bond Future | 10.16 | Call | 1,817.72000 | 1.81772 | | 1,916.83000 | 1.91683 | 1,817.720 | 8.81 | | 0.47 | 0.00 | 0 | 200.00 |
| R2030 | On 01/02/2024 | Bond Future | 10.39 | Call | 2,303.22000 | 2.30322 | | 2,416.32000 | 2.41632 | 2,303.220 | 8.93 | | 0.54 | 0.00 | 0 | 500.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.00 | Put | 1,023.30000 | 1.02330 | | 974.80000 | 0.97480 | 1,023.300 | 9.38 | | (0.29) | 0.00 | 0 | 700.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.31 | Put | 743.93000 | 0.74393 | | 707.45000 | 0.70745 | 743.930 | 9.66 | | (0.22) | 0.00 | 0 | 1,360.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.75 | Put | 469.34000 | 0.46934 | | 445.56000 | 0.44556 | 469.340 | 10.07 | | (0.15) | 0.00 | 0 | 200.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.85 | Put | 422.45000 | 0.42245 | | 400.93000 | 0.40093 | 422.450 | 10.16 | | (0.14) | 0.00 | 0 | 500.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.86 | Put | 417.95000 | 0.41795 | | 396.66000 | 0.39666 | 417.950 | 10.17 | | (0.13) | 0.00 | 0 | 500.00 |
| R2030 | On 01/02/2024 | Bond Future | 12.10 | Put | 324.33000 | 0.32433 | | 307.65000 | 0.30765 | 324.330 | 10.40 | | (0.11) | 0.00 | 0 | 400.00 |
| R2030 | On 02/05/2024 | Bond Future | 0.00 | | 10.35285 | 92.12090 | | 10.30334 | 92.31804 | | 8.47 | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/05/2024 | Bond Future | 9.66 | Call | 1,330.08000 | 1.33008 | | 1,402.55000 | 1.40255 | 1,330.080 | 8.12 | | 0.34 | 0.00 | 0 | 1,000.00 |
| R2030 | On 02/05/2024 | Bond Future | 10.16 | Call | 2,140.57000 | 2.14057 | | 2,238.48000 | 2.23848 | 2,140.570 | 8.28 | | 0.46 | 0.00 | 0 | 1,000.00 |
| R2030 | On 02/05/2024 | Bond Future | 10.62 | Call | 3,126.60000 | 3.12660 | | 3,247.02000 | 3.24702 | 3,126.600 | 8.55 | | 0.58 | 0.00 | 0 | 500.00 |
| R2030 | On 02/05/2024 | Bond Future | 10.82 | Call | 3,616.31000 | 3.61631 | | 3,745.57000 | 3.74557 | 3,616.310 | 8.70 | | 0.62 | 0.00 | 0 | 1,080.00 |
| R2030 | On 02/05/2024 | Bond Future | 11.12 | Call | 4,409.37000 | 4.40937 | | 4,550.53000 | 4.55053 | 4,409.370 | 8.94 | | 0.69 | 0.00 | 0 | 500.00 |
| R2030 | On 02/05/2024 | Bond Future | 11.94 | Put | 761.69000 | 0.76169 | | 729.87000 | 0.72987 | 761.690 | 9.63 | | (0.18) | 0.00 | 0 | 1,000.00 |
| R2030 | On 02/05/2024 | Bond Future | 12.38 | Put | 545.66000 | 0.54566 | | 522.48000 | 0.52248 | 545.660 | 10.01 | | (0.14) | 0.00 | 0 | 1,080.00 |
| R2030 | On 02/05/2024 | Bond Future | 13.15 | Put | 246.66000 | 0.24666 | | 235.13000 | 0.23513 | 246.660 | 10.11 | | (0.07) | 0.00 | 0 | 500.00 |
| R2030 | On 01/08/2024 | Bond Future | 0.00 | | 10.43232 | 90.16115 | | 10.38010 | 90.36185 | | 8.22 | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 07/11/2024 | Bond Future | 0.00 | | 10.54246 | 92.22883 | | 10.48726 | 92.43271 | | 7.70 | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 02/11/2023 | Bond Future | 0.00 | | 11.02731 | 85.87967 | | 10.99427 | 86.03995 | | 10.74 | | 0.00 | 1,068,858,372.82 | 12,446 | 182,642.00 |
| R2032 | On 02/11/2023 | Bond Future | 10.35 | Call | 324.48000 | 0.32448 | | 361.05000 | 0.36105 | 324.480 | 9.67 | | 0.18 | 0.00 | 0 | 7,750.00 |
| R2032 | On 02/11/2023 | Bond Future | 10.58 | Call | 609.77000 | 0.60977 | | 665.49000 | 0.66549 | 609.770 | 10.01 | | 0.28 | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 10.59 | Call | 625.26000 | 0.62526 | | 681.88000 | 0.68188 | 625.260 | 10.02 | | 0.28 | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 10.71 | Call | 830.20000 | 0.83020 | | 897.59000 | 0.89759 | 830.200 | 10.22 | | 0.35 | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 11.00 | Put | 1,609.00000 | 1.60900 | | 1,541.44000 | 1.54144 | 1,609.000 | 10.74 | | (0.50) | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 11.09 | Call | 1,717.34000 | 1.71734 | | 1,817.25000 | 1.81725 | 1,717.340 | 10.90 | | 0.54 | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 11.28 | Put | 1,067.95000 | 1.06795 | | 1,021.23000 | 1.02123 | 1,067.950 | 11.25 | | (0.37) | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 11.50 | Put | 762.40000 | 0.76240 | | 728.64000 | 0.72864 | 762.400 | 11.65 | | (0.28) | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 11.60 | Put | 651.26000 | 0.65126 | | 622.39000 | 0.62239 | 651.260 | 11.83 | | (0.25) | 0.00 | 0 | 15,500.00 |
| R2032 | On 02/11/2023 | Bond Future | 11.78 | Put | 488.25000 | 0.48825 | | 466.73000 | 0.46673 | 488.250 | 12.15 | | (0.20) | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 12.26 | Put | 220.13000 | 0.22013 | | 210.95000 | 0.21095 | 220.130 | 12.97 | | (0.10) | 0.00 | 0 | 500.00 |
| R2032 | On 01/02/2024 | Bond Future | 0.00 | | 11.11088 | 87.80527 | | 11.07631 | 87.96931 | | 11.10 | | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.01 | Call | 653.23000 | 0.65323 | | 692.32000 | 0.69232 | 653.230 | 10.53 | | 0.20 | 0.00 | 0 | 1,200.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.59 | Call | 1,397.33000 | 1.39733 | | 1,463.57000 | 1.46357 | 1,397.330 | 10.60 | | 0.35 | 0.00 | 0 | 500.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.76 | Call | 1,709.32000 | 1.70932 | | 1,784.44000 | 1.78444 | 1,709.320 | 10.68 | | 0.41 | 0.00 | 0 | 1,200.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.78 | Call | 1,750.00000 | 1.75000 | | 1,826.18000 | 1.82618 | 1,750.000 | 10.69 | | 0.41 | 0.00 | 0 | 200.00 |
| R2032 | On 01/02/2024 | Bond Future | 11.09 | Call | 2,451.93000 | 2.45193 | | 2,544.17000 | 2.54417 | 2,451.930 | 10.95 | | 0.51 | 0.00 | 0 | 500.00 |
| R2032 | On 01/02/2024 | Bond Future | 11.75 | Put | 1,394.21000 | 1.39421 | | 1,351.24000 | 1.35124 | 1,394.210 | 11.64 | | (0.31) | 0.00 | 0 | 200.00 |
| R2032 | On 01/02/2024 | Bond Future | 12.50 | Put | 682.63000 | 0.68263 | | 660.74000 | 0.66074 | 682.630 | 12.51 | | (0.17) | 0.00 | 0 | 200.00 |

| 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 |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|----------------|------------------|---------------|
| R2032 | On 01/02/2024 | Bond Future | 12.62 | Put | 607.94000 | | 0.60794 | | 588.40000 | 0.58840 | 607.940 | 12.65 | (0.15) | 0.00 | 0 | 1,200.00 |
| R2032 | On 01/02/2024 | Bond Future | 12.73 | Put | 546.66000 | | 0.54666 | | 529.09000 | 0.52909 | 546.660 | 12.78 | (0.14) | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 0.00 | | 11.19912 | | 85.61771 | | 11.16303 | 85.78506 | | 11.07 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.36 | Call | 1,421.42000 | | 1.42142 | | 1,479.83000 | 1.47983 | 1,421.420 | 10.49 | 0.31 | 0.00 | 0 | 1,000.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.59 | Call | 1,795.06000 | | 1.79506 | | 1,863.11000 | 1.86311 | 1,795.060 | 10.60 | 0.37 | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.65 | Call | 1,901.76000 | | 1.90176 | | 1,972.35000 | 1.97235 | 1,901.760 | 10.62 | 0.38 | 0.00 | 0 | 1,550.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.86 | Call | 2,313.28000 | | 2.31328 | | 2,392.84000 | 2.39284 | 2,313.280 | 10.75 | 0.43 | 0.00 | 0 | 1,000.00 |
| R2032 | On 02/05/2024 | Bond Future | 11.09 | Call | 2,827.35000 | | 2.82735 | | 2,916.60000 | 2.91660 | 2,827.350 | 10.94 | 0.49 | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 11.35 | Call | 3,477.06000 | | 3.47706 | | 3,576.70000 | 3.57670 | 3,477.060 | 11.17 | 0.55 | 0.00 | 0 | 1,550.00 |
| R2032 | On 02/05/2024 | Bond Future | 12.90 | Put | 923.28000 | | 0.92328 | | 898.29000 | 0.89829 | 923.280 | 12.80 | (0.18) | 0.00 | 0 | 1,000.00 |
| R2032 | On 02/05/2024 | Bond Future | 13.18 | Put | 756.33000 | | 0.75633 | | 735.76000 | 0.73576 | 756.330 | 13.10 | (0.15) | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 13.35 | Put | 654.16000 | | 0.65416 | | 636.13000 | 0.63613 | 654.160 | 13.18 | (0.13) | 0.00 | 0 | 1,550.00 |
| R2032 | On 01/08/2024 | Bond Future | 0.00 | | 11.29851 | | 87.51831 | | 11.26089 | 87.68856 | | 9.93 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/11/2024 | Bond Future | 0.00 | | 11.43443 | | 85.36016 | | 11.39513 | 85.53294 | | 9.94 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 02/11/2023 | Bond Future | 0.00 | | 11.72983 | | 84.00266 | | 11.68711 | 84.23348 | | 13.25 | 0.00 | 603,979,125.40 | 7,190 | 185,199.00 |
| R2035 | On 02/11/2023 | Bond Future | 10.62 | Call | 146.28000 | | 0.14628 | | 170.55000 | 0.17055 | 146.280 | 11.99 | 0.08 | 0.00 | 0 | 400.00 |
| R2035 | On 02/11/2023 | Bond Future | 11.12 | Call | 571.93000 | | 0.57193 | | 637.94000 | 0.63794 | 571.930 | 12.39 | 0.23 | 0.00 | 0 | 400.00 |
| R2035 | On 02/11/2023 | Bond Future | 11.70 | Call | 1,770.81000 | | 1.77081 | | 1,902.27000 | 1.90227 | 1,770.810 | 13.17 | 0.50 | 38,008,049.76 | 6,500 | 6,500.00 |
| R2035 | On 02/11/2023 | Bond Future | 11.74 | Call | 1,883.95000 | | 1.88395 | | 2,019.71000 | 2.01971 | 1,883.950 | 13.24 | 0.52 | 0.00 | 0 | 731.00 |
| R2035 | On 02/11/2023 | Bond Future | 12.24 | Call | 3,568.16000 | | 3.56816 | | 3,748.80000 | 3.74880 | 3,568.160 | 14.01 | 0.72 | 0.00 | 0 | 731.00 |
| R2035 | On 02/11/2023 | Bond Future | 12.85 | Put | 328.99000 | | 0.32899 | | 309.61000 | 0.30961 | 328.990 | 14.97 | (0.12) | 0.00 | 0 | 400.00 |
| R2035 | On 02/11/2023 | Bond Future | 13.59 | Put | 91.20000 | | 0.09120 | | 86.08000 | 0.08608 | 91.200 | 16.08 | (0.04) | 0.00 | 0 | 731.00 |
| R2035 | On 01/02/2024 | Bond Future | 0.00 | | 11.83483 | | 85.88606 | | 11.79030 | 86.12225 | | 12.92 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 01/02/2024 | Bond Future | 10.62 | Call | 589.01000 | | 0.58901 | | 636.27000 | 0.63627 | 589.010 | 11.85 | 0.17 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | 11.12 | Call | 1,208.73000 | | 1.20873 | | 1,288.02000 | 1.28802 | 1,208.730 | 11.96 | 0.30 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | 13.46 | Put | 654.53000 | | 0.65453 | | 626.85000 | 0.62685 | 654.530 | 14.92 | (0.15) | 0.00 | 0 | 400.00 |
| R2035 | On 02/05/2024 | Bond Future | 0.00 | | 11.93523 | | 83.30462 | | 11.88896 | 83.54576 | | 13.10 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 01/08/2024 | Bond Future | 0.00 | | 12.04436 | | 85.15433 | | 11.99630 | 85.40013 | | 12.10 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/11/2024 | Bond Future | 0.00 | | 12.19212 | | 82.59307 | | 12.14208 | 82.84324 | | 11.94 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 02/11/2023 | Bond Future | 0.00 | | 12.08937 | | 78.84781 | | 12.03641 | 79.13306 | | 14.27 | 0.00 | 30,908,341.52 | 392 | 67,969.00 |
| R2037 | On 02/11/2023 | Bond Future | 12.02 | Call | 1,653.12000 | | 1.65312 | | 1,807.63000 | 1.80763 | 1,653.120 | 13.89 | 0.48 | 0.00 | 0 | 731.00 |
| R2037 | On 02/11/2023 | Bond Future | 12.52 | Call | 3,251.95000 | | 3.25195 | | 3,465.36000 | 3.46536 | 3,251.950 | 14.73 | 0.69 | 0.00 | 0 | 731.00 |
| R2037 | On 02/11/2023 | Bond Future | 13.89 | Put | 104.57000 | | 0.10457 | | 96.41000 | 0.09641 | 104.570 | 17.02 | (0.04) | 0.00 | 0 | 731.00 |
| R2037 | On 01/02/2024 | Bond Future | 0.00 | | 12.19367 | | 76.35934 | | 12.13861 | 76.65114 | | 14.72 | 0.00 | 0.00 | 0 | 76,958.00 |
| R2037 | On 01/02/2024 | Bond Future | 12.09 | Call | 2,617.35000 | | 2.61735 | | 2,771.53000 | 2.77153 | 2,617.350 | 14.48 | 0.49 | 0.00 | 0 | 2,500.00 |
| R2037 | On 01/02/2024 | Bond Future | 12.93 | Put | 1,540.00000 | | 1.54000 | | 1,464.55000 | 1.46455 | 1,540.000 | 15.79 | (0.29) | 0.00 | 0 | 2,500.00 |
| R2037 | On 01/02/2024 | Bond Future | 13.93 | Put | 636.62000 | | 0.63662 | | 603.37000 | 0.60337 | 636.620 | 17.36 | (0.14) | 0.00 | 0 | 2,500.00 |
| R2037 | On 02/05/2024 | Bond Future | 0.00 | | 12.30383 | | 78.07659 | | 12.24669 | 78.37460 | | 14.18 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/08/2024 | Bond Future | 0.00 | | 12.42610 | | 75.55408 | | 12.36676 | 75.85805 | | 13.86 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/11/2024 | Bond Future | 0.00 | | 12.57175 | | 77.28453 | | 12.51007 | 77.59431 | | 12.99 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 100.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 02/11/2023 | Bond Future | 0.00 | | 12.39806 | | 78.86958 | | 12.32474 | 79.28348 | | 15.14 | 0.00 | 12,776,871.96 | 162 | 40,938.00 |
| R2040 | On 02/11/2023 | Bond Future | 11.50 | Call | 296.49000 | | 0.29649 | | 364.36000 | 0.36436 | 296.490 | 13.69 | 0.13 | 0.00 | 0 | 875.00 |
| R2040 | On 02/11/2023 | Bond Future | 11.80 | Call | 640.16000 | | 0.64016 | | 757.64000 | 0.75764 | 640.160 | 14.06 | 0.24 | 0.00 | 0 | 128.00 |
| R2040 | On 02/11/2023 | Bond Future | 12.10 | Call | 1,193.14000 | | 1.19314 | | 1,369.07000 | 1.36907 | 1,193.140 | 14.47 | 0.37 | 0.00 | 0 | 875.00 |

| 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 02/11/2023 | Bond Future | 12.60 | Call | 2,614.54000 | | 2.61454 | | 2,884.61000 | 2.88461 | 2,614.540 | 15.32 | 0.60 | 0.00 | 0 | 128.00 |
| R2040 | On 02/11/2023 | Bond Future | 12.97 | Put | 871.65000 | | 0.87165 | | 780.84000 | 0.78084 | 871.650 | 16.00 | (0.26) | 0.00 | 0 | 875.00 |
| R2040 | On 02/11/2023 | Bond Future | 13.64 | Put | 308.02000 | | 0.30802 | | 273.22000 | 0.27322 | 308.020 | 17.20 | (0.11) | 0.00 | 0 | 128.00 |
| R2040 | On 01/02/2024 | Bond Future | 0.00 | | 12.50807 | | 76.13119 | | 12.43186 | 76.55466 | | 15.68 | 0.00 | 304,524.76 | 4 | 93,479.00 |
| R2040 | On 02/05/2024 | Bond Future | 0.00 | | 12.62343 | | 77.84329 | | 12.54436 | 78.27588 | | 15.11 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 01/08/2024 | Bond Future | 0.00 | | 12.75081 | | 75.06510 | | 12.66868 | 75.50660 | | 14.90 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/11/2024 | Bond Future | 0.00 | | 12.90075 | | 76.78368 | | 12.81533 | 77.23411 | | 13.94 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 02/11/2023 | Bond Future | 0.00 | | 12.48100 | | 75.00880 | | 12.41274 | 75.39455 | | 16.03 | 0.00 | 11,326,328.80 | 151 | 52,904.00 |
| R2044 | On 02/11/2023 | Bond Future | 12.00 | Call | 849.10000 | | 0.84910 | | 980.92000 | 0.98092 | 849.100 | 15.15 | 0.29 | 0.00 | 0 | 5,860.00 |
| R2044 | On 02/11/2023 | Bond Future | 12.75 | Put | 1,388.32000 | | 1.38832 | | 1,264.84000 | 1.26484 | 1,388.320 | 16.50 | (0.37) | 0.00 | 0 | 5,860.00 |
| R2044 | On 02/11/2023 | Bond Future | 13.00 | Put | 972.95000 | | 0.97295 | | 882.08000 | 0.88208 | 972.950 | 16.99 | (0.28) | 0.00 | 0 | 6,375.00 |
| R2044 | On 01/02/2024 | Bond Future | 0.00 | | 12.58806 | | 72.30905 | | 12.51717 | 72.70363 | | 16.63 | 0.00 | 0.00 | 0 | 31,817.00 |
| R2044 | On 02/05/2024 | Bond Future | 0.00 | | 12.69989 | | 73.93512 | | 12.62638 | 74.33824 | | 16.05 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/08/2024 | Bond Future | 0.00 | | 12.82297 | | 71.19535 | | 12.74667 | 71.60674 | | 16.46 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/11/2024 | Bond Future | 0.00 | | 12.96716 | | 72.82502 | | 12.88784 | 73.24479 | | 15.31 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/11/2023 | Bond Future | 0.00 | | 12.39572 | | 73.78173 | | 12.31203 | 74.26605 | | 16.73 | 0.00 | 11,067,259.50 | 150 | 232,736.00 |
| R2048 | On 02/11/2023 | Bond Future | 11.80 | Call | 670.84000 | | 0.67084 | | 809.27000 | 0.80927 | 670.840 | 15.55 | 0.24 | 0.00 | 0 | 207.00 |
| R2048 | On 02/11/2023 | Bond Future | 12.50 | Call | 2,364.77000 | | 2.36477 | | 2,660.50000 | 2.66050 | 2,364.770 | 16.73 | 0.56 | 0.00 | 0 | 207.00 |
| R2048 | On 02/11/2023 | Bond Future | 13.60 | Put | 353.03000 | | 0.35303 | | 307.59000 | 0.30759 | 353.030 | 18.92 | (0.12) | 0.00 | 0 | 207.00 |
| R2048 | On 01/02/2024 | Bond Future | 0.00 | | 12.50270 | | 75.43597 | | 12.41577 | 75.93132 | | 16.37 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 01/02/2024 | Bond Future | 11.50 | Call | 930.41000 | | 0.93041 | | 1,055.95000 | 1.05595 | 930.410 | 15.02 | 0.23 | 0.00 | 0 | 1,000.00 |
| R2048 | On 01/02/2024 | Bond Future | 12.30 | Call | 2,622.12000 | | 2.62212 | | 2,867.59000 | 2.86759 | 2,622.120 | 16.05 | 0.46 | 0.00 | 0 | 1,000.00 |
| R2048 | On 01/02/2024 | Bond Future | 13.37 | Put | 1,576.59000 | | 1.57659 | | 1,454.63000 | 1.45463 | 1,576.590 | 17.91 | (0.27) | 0.00 | 0 | 1,000.00 |
| R2048 | On 02/05/2024 | Bond Future | 0.00 | | 12.60483 | | 72.68296 | | 12.51473 | 73.18914 | | 16.78 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 01/08/2024 | Bond Future | 0.00 | | 12.71402 | | 74.29656 | | 12.62060 | 74.81334 | | 16.02 | 0.00 | 0.00 | 0 | 13,000.00 |
| R2048 | On 07/11/2024 | Bond Future | 0.00 | | 12.85541 | | 71.54882 | | 12.75819 | 72.07635 | | 15.91 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 02/11/2023 | Bond Future | 0.00 | | 12.31265 | | 95.76023 | | 12.24945 | 96.23565 | | 16.95 | 0.00 | 0.00 | 0 | 5,189.00 |
| R2053 | On 01/02/2024 | Bond Future | 0.00 | | 12.41232 | | 97.90736 | | 12.34669 | 98.39369 | | 16.59 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 02/05/2024 | Bond Future | 0.00 | | 12.51563 | | 94.24391 | | 12.44752 | 94.74077 | | 17.01 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 01/08/2024 | Bond Future | 0.00 | | 12.62633 | | 96.33513 | | 12.55569 | 96.84208 | | 16.39 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 07/11/2024 | Bond Future | 0.00 | | 12.76565 | | 92.67226 | | 12.69211 | 93.18931 | | 16.22 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 31/03/2053 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/11/2023 | Bond Future | 0.00 | | 11.80613 | | 64.92619 | | 11.76321 | 65.12975 | | 14.99 | 0.00 | 59,212,685.28 | 912 | 26,307.00 |
| R209 | On 01/02/2024 | Bond Future | 0.00 | | 11.89622 | | 66.38194 | | 11.85172 | 66.59021 | | 14.67 | 0.00 | 0.00 | 0 | 1,690.00 |
| R209 | On 02/05/2024 | Bond Future | 0.00 | | 11.98992 | | 64.72160 | | 11.94385 | 64.93426 | | 14.84 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2024 | Bond Future | 0.00 | | 12.09173 | | 66.15833 | | 12.04408 | 66.37514 | | 13.77 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2024 | Bond Future | 0.00 | | 12.22268 | | 64.52005 | | 12.17329 | 64.74080 | | 13.56 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | 0.00 | | 6.25000 | | 93.75000 | | 6.25000 | 93.75000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R209/R157 | On 31/03/2036 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | 0.00 | | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 02/11/2023 | Bond Future | 0.00 | | 227.53456 | | 227.53456 | | 227.57785 | 227.57785 | | 0.00 | 0.00 | 0.00 | 0 | 206.00 |
| R210 | On 01/02/2024 | Bond Future | 0.00 | | 232.69100 | | 232.69100 | | 232.73582 | 232.73582 | | 0.00 | 0.00 | 0.00 | 0 | 300.00 |
| R210 | On 02/05/2024 | Bond Future | 0.00 | | 234.72326 | | 234.72326 | | 234.76792 | 234.76792 | | 0.00 | 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 | |
|--------------------------------|---------------|-----------|--------------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------------------------|---------------|---------------------|---------------|-----------|
| R210 | On 01/08/2024 | | Bond Future | 0.00 | 239.99118 | 239.99118 | 240.03476 | 240.03476 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R210 | On 07/11/2024 | | Bond Future | 0.00 | 242.23128 | 242.23128 | 242.27231 | 242.27231 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R210 | On 31/03/2028 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R213 | On 02/11/2023 | | Bond Future | 0.00 | 10.73489 | 82.69767 | 10.70161 | 82.84336 | | 10.08 | | 0.00 | 104,033,668.86 | 1,258 | 34,857.00 |
| R213 | On 02/11/2023 | 10.94 | Call | 1,916.97000 | 1.91697 | | 2,017.15000 | 2.01715 | 1,916.970 | 10.39 | 0.61 | 0.00 | 0 | 731.00 | |
| R213 | On 02/11/2023 | 11.44 | Call | 3,477.13000 | 3.47713 | | 3,601.72000 | 3.60172 | 3,477.130 | 11.21 | 0.79 | 0.00 | 0 | 731.00 | |
| R213 | On 02/11/2023 | 12.70 | Put | 53.64000 | 0.05364 | | 51.75000 | 0.05175 | 53.640 | 13.17 | (0.03) | 0.00 | 0 | 731.00 | |
| R213 | On 01/02/2024 | | Bond Future | 0.00 | 10.81641 | 84.55181 | 10.78146 | 84.70099 | | 10.32 | 0.00 | 0.00 | 0 | 0.00 | |
| R213 | On 02/05/2024 | | Bond Future | 0.00 | 10.89307 | 82.89401 | 10.85652 | 83.04618 | | 10.17 | 0.00 | 0.00 | 0 | 0.00 | |
| R213 | On 01/08/2024 | | Bond Future | 0.00 | 10.97925 | 84.73510 | 10.94106 | 84.88988 | | 9.30 | 0.00 | 0.00 | 0 | 0.00 | |
| R213 | On 07/11/2024 | | Bond Future | 0.00 | 11.10954 | 83.11986 | 11.06951 | 83.27697 | | 9.20 | 0.00 | 0.00 | 0 | 0.00 | |
| R213 | On 28/02/2031 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 | |
| R213/R186 | On 28/02/2031 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 | |
| R214 | On 02/11/2023 | | Bond Future | 0.00 | 12.24163 | 60.29201 | 12.16815 | 60.64362 | | 16.56 | 0.00 | 9,043,801.50 | 150 | 20,268.00 | |
| R214 | On 01/02/2024 | | Bond Future | 0.00 | 12.34230 | 61.64379 | 12.26615 | 62.00345 | | 16.22 | 0.00 | 0.00 | 0 | 0.00 | |
| R214 | On 02/05/2024 | | Bond Future | 0.00 | 12.43825 | 59.72485 | 12.35951 | 60.09234 | | 16.55 | 0.00 | 0.00 | 0 | 0.00 | |
| R214 | On 01/08/2024 | | Bond Future | 0.00 | 12.54078 | 61.05096 | 12.45936 | 61.42605 | | 15.59 | 0.00 | 0.00 | 0 | 0.00 | |
| R214 | On 07/11/2024 | | Bond Future | 0.00 | 12.67447 | 59.14477 | 12.59001 | 59.52761 | | 15.41 | 0.00 | 0.00 | 0 | 0.00 | |
| R214 | On 28/02/2041 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 | |
| R214/R209 | On 28/02/2041 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 | |
| Total for Derivatives : | | | | | | | | | | | 2,107,424,681.40 | 31,028 | 1,446,479.00 | | |
| Grand Total: | | | | | | | | | | | 2,107,424,681.40 | 31,028 | 1,446,479.00 | | |