

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/10/2023

| 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 | 895.04200 | 895.04200 | 0.00000 | 896.77000 | 896.77000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2024 | | Index Future | 0.00 | 914.77000 | 914.77000 | 0.00000 | 916.53700 | 916.53700 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/05/2024 | | Index Future | 0.00 | 935.26400 | 935.26400 | 0.00000 | 937.07000 | 937.07000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/08/2024 | | Index Future | 0.00 | 956.54900 | 956.54900 | 0.00000 | 958.39600 | 958.39600 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2024 | | Index Future | 0.00 | 979.58700 | 979.58700 | 0.00000 | 981.47500 | 981.47500 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2023 | | Index Future | 0.00 | 1,000.72400 | 1,000.72400 | 0.00000 | 1,004.46000 | 1,004.46000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2024 | | Index Future | 0.00 | 1,022.78100 | 1,022.78100 | 0.00000 | 1,026.60100 | 1,026.60100 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2024 | | Index Future | 0.00 | 1,045.69500 | 1,045.69500 | 0.00000 | 1,049.60000 | 1,049.60000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2024 | | Index Future | 0.00 | 1,069.49400 | 1,069.49400 | 0.00000 | 1,073.48700 | 1,073.48700 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2024 | | Index Future | 0.00 | 1,095.25100 | 1,095.25100 | 0.00000 | 1,099.33700 | 1,099.33700 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/11/2023 | | Index Future | 0.00 | 875.74600 | 875.74600 | 0.00000 | 879.40100 | 879.40100 | 0.00 | 0.00 | 175,149,200.00 | 20 | 87.00 |
| ALBI | On 01/02/2024 | | Index Future | 0.00 | 895.04900 | 895.04900 | 0.00000 | 898.78500 | 898.78500 | 0.00 | 0.00 | 179,009,800.00 | 20 | 20.00 |
| ALBI | On 02/05/2024 | | Index Future | 0.00 | 915.10100 | 915.10100 | 0.00000 | 918.92000 | 918.92000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/08/2024 | | Index Future | 0.00 | 935.92800 | 935.92800 | 0.00000 | 939.83300 | 939.83300 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/11/2024 | | Index Future | 0.00 | 958.46800 | 958.46800 | 0.00000 | 962.46500 | 962.46500 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/11/2023 | | Bond Future | 0.00 | 13.23333 | 69.99815 | 0.00000 | 13.16338 | 70.29320 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2024 | | Bond Future | 0.00 | 13.40672 | 71.55832 | 0.00000 | 13.33358 | 71.86016 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2024 | | Bond Future | 0.00 | 13.58014 | 69.37880 | 0.00000 | 13.50374 | 69.68735 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2024 | | Bond Future | 0.00 | 13.75587 | 70.97299 | 0.00000 | 13.67603 | 71.28846 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2024 | | Bond Future | 0.00 | 13.97188 | 68.89103 | 0.00000 | 13.88815 | 69.21353 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 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 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/11/2023 | | Bond Future | 0.00 | 13.75118 | 65.38245 | 0.00000 | 13.66069 | 65.80792 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/02/2024 | | Bond Future | 0.00 | 13.91112 | 66.83975 | 0.00000 | 13.81679 | 67.27493 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/05/2024 | | Bond Future | 0.00 | 14.07710 | 64.09029 | 0.00000 | 13.97869 | 64.53522 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/08/2024 | | Bond Future | 0.00 | 14.24161 | 65.56266 | 0.00000 | 14.13905 | 66.01765 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/11/2024 | | Bond Future | 0.00 | 14.43936 | 62.88472 | 0.00000 | 14.33198 | 63.35014 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 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 | 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 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/11/2023 | | GOVI | 0.00 | 863.11000 | 863.11000 | 0.00000 | 866.69500 | 866.69500 | 0.00 | 0.00 | 819,954,500.00 | 95 | 322.00 |
| GOVI | On 01/02/2024 | | GOVI | 0.00 | 882.13400 | 882.13400 | 0.00000 | 885.79900 | 885.79900 | 0.00 | 0.00 | 838,027,300.00 | 95 | 493.00 |
| GOVI | On 02/05/2024 | | GOVI | 0.00 | 901.89700 | 901.89700 | 0.00000 | 905.64400 | 905.64400 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2024 | | GOVI | 0.00 | 922.42300 | 922.42300 | 0.00000 | 926.25400 | 926.25400 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2024 | | GOVI | 0.00 | 944.63800 | 944.63800 | 0.00000 | 948.55900 | 948.55900 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GVIX | On 01/01/2029 | | LIVE INDEX | 0.00 | 110.00000 | 110.00000 | 0.00000 | 110.00000 | 110.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/11/2023 | | Bond Future | 0.00 | 172.88517 | 172.88517 | 0.00000 | 172.83728 | 172.83728 | 0.00 | 0.00 | 0.00 | 0 | 1,456.00 |
| I2025 | On 01/02/2024 | | Bond Future | 0.00 | 174.94131 | 174.94131 | 0.00000 | 174.89758 | 174.89758 | 0.00 | 0.00 | 0.00 | 0 | 9,802.00 |
| I2025 | On 02/05/2024 | | Bond Future | 0.00 | 178.90190 | 178.90190 | 0.00000 | 178.85681 | 178.85681 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/08/2024 | | Bond Future | 0.00 | 181.17290 | 181.17290 | 0.00000 | 181.13042 | 181.13042 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/11/2024 | | Bond Future | 0.00 | 185.57609 | 185.57609 | 0.00000 | 185.53093 | 185.53093 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 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 Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|------|-----------|------------|-----------|--------------|----------------|-----------------------|-------|----------------|------------------|---------------|
| | | | | | | | | | Option | | | | |
| I2029 | On 02/11/2023 | Bond Future | 0.00 | 124.59945 | 124.59945 | 0.00000 | 124.56559 | 124.56559 | 0.00 | 0.00 | 0.00 | 0 | 1,002.00 |
| I2029 | On 01/02/2024 | Bond Future | 0.00 | 127.37661 | 127.37661 | 0.00000 | 127.34245 | 127.34245 | 0.00 | 0.00 | 0.00 | 0 | 2,664.00 |
| I2029 | On 02/05/2024 | Bond Future | 0.00 | 128.89217 | 128.89217 | 0.00000 | 128.85995 | 128.85995 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/08/2024 | Bond Future | 0.00 | 131.85451 | 131.85451 | 0.00000 | 131.82122 | 131.82122 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/11/2024 | Bond Future | 0.00 | 133.65573 | 133.65573 | 0.00000 | 133.62371 | 133.62371 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 31/03/2029 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 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 | 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 | 0.00000 | 100.00000 | 100.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/11/2023 | Bond Future | 0.00 | 116.70449 | 116.70449 | 0.00000 | 116.87878 | 116.87878 | 0.00 | 0.00 | 0.00 | 0 | 1,011.00 |
| I2033 | On 01/02/2024 | Bond Future | 0.00 | 119.30562 | 119.30562 | 0.00000 | 119.48423 | 119.48423 | 0.00 | 0.00 | 0.00 | 0 | 7,064.00 |
| I2033 | On 02/05/2024 | Bond Future | 0.00 | 120.54257 | 120.54257 | 0.00000 | 120.72850 | 120.72850 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/08/2024 | Bond Future | 0.00 | 123.31307 | 123.31307 | 0.00000 | 123.50287 | 123.50287 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/11/2024 | Bond Future | 0.00 | 124.80843 | 124.80843 | 0.00000 | 125.00526 | 125.00526 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/11/2023 | Bond Future | 0.00 | 127.14975 | 127.14975 | 0.00000 | 125.63145 | 125.63145 | 0.00 | 0.00 | 0.00 | 0 | 1,946.00 |
| I2038 | On 01/02/2024 | Bond Future | 0.00 | 127.96179 | 127.96179 | 0.00000 | 126.41534 | 126.41534 | 0.00 | 0.00 | 0.00 | 0 | 2,741.00 |
| I2038 | On 02/05/2024 | Bond Future | 0.00 | 130.85888 | 130.85888 | 0.00000 | 129.27699 | 129.27699 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 01/08/2024 | Bond Future | 0.00 | 131.79551 | 131.79551 | 0.00000 | 130.18157 | 130.18157 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/11/2024 | Bond Future | 0.00 | 134.99768 | 134.99768 | 0.00000 | 133.34331 | 133.34331 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2043 | On 31/01/2043 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/11/2023 | Bond Future | 0.00 | 107.12015 | 107.12015 | 0.00000 | 107.05697 | 107.05697 | 0.00 | 0.00 | 0.00 | 0 | 10,546.00 |
| I2046 | On 01/02/2024 | Bond Future | 0.00 | 109.50782 | 109.50782 | 0.00000 | 109.44357 | 109.44357 | 0.00 | 0.00 | 0.00 | 0 | 10,593.00 |
| I2046 | On 02/05/2024 | Bond Future | 0.00 | 109.83707 | 109.83707 | 0.00000 | 109.77578 | 109.77578 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 01/08/2024 | Bond Future | 0.00 | 112.36137 | 112.36137 | 0.00000 | 112.29840 | 112.29840 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/11/2024 | Bond Future | 0.00 | 112.88584 | 112.88584 | 0.00000 | 112.82560 | 112.82560 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/11/2023 | Bond Future | 0.00 | 109.03799 | 109.03799 | 0.00000 | 108.24606 | 108.24606 | 0.00 | 0.00 | 100,096,874.82 | 918 | 8,852.00 |
| I2050 | On 01/02/2024 | Bond Future | 0.00 | 109.21466 | 109.21466 | 0.00000 | 108.41181 | 108.41181 | 0.00 | 0.00 | 100,259,057.88 | 918 | 10,613.00 |
| I2050 | On 02/05/2024 | Bond Future | 0.00 | 111.68705 | 111.68705 | 0.00000 | 110.86601 | 110.86601 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 01/08/2024 | Bond Future | 0.00 | 111.94631 | 111.94631 | 0.00000 | 111.11088 | 111.11088 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/11/2024 | Bond Future | 0.00 | 114.66600 | 114.66600 | 0.00000 | 113.80939 | 113.80939 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2058 | On 31/01/2058 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 02/11/2023 | Index Future | 0.00 | 326.73600 | 326.73600 | 0.00000 | 326.81400 | 326.81400 | 0.00 | 0.00 | 26,138,880.00 | 8 | 467.00 |
| IGOV | On 01/02/2024 | Index Future | 0.00 | 334.01900 | 334.01900 | 0.00000 | 334.09800 | 334.09800 | 0.00 | 0.00 | 26,721,520.00 | 8 | 8.00 |
| IGOV | On 02/05/2024 | Index Future | 0.00 | 341.58100 | 341.58100 | 0.00000 | 341.66200 | 341.66200 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 01/08/2024 | Index Future | 0.00 | 349.43200 | 349.43200 | 0.00000 | 349.51500 | 349.51500 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/11/2024 | Index Future | 0.00 | 357.92900 | 357.92900 | 0.00000 | 358.01300 | 358.01300 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 17/12/2025 | Interest Rate Swap | 0.00 | 80.28000 | 80.28000 | 0.00000 | 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 | 0.00000 | 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 | 0.00000 | 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 | 0.00000 | 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 | 0.00000 | 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 | 0.00000 | 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 | 0.00000 | 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 | 0.00000 | 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 | 0.00000 | 87.94000 | 87.94000 | 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 22/03/2028 | | Interest Rate Swap | 0.00 | 80.89000 | 80.89000 | 0.00000 | 80.89000 | 80.89000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 20/06/2028 | | Interest Rate Swap | 0.00 | 88.68000 | 88.68000 | 0.00000 | 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 | 0.00000 | 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 | 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 | 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 | 0.00000 | 8.68300 | 8.68300 | 15.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/10/2023 | | Jibar Tradeable Future | 0.00 | 8.34200 | 91.65800 | 0.00000 | 8.34000 | 91.66000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/11/2023 | | Jibar Tradeable Future | 0.00 | 8.37000 | 91.63000 | 0.00000 | 8.37000 | 91.63000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2023 | | Jibar Tradeable Future | 0.00 | 8.49000 | 91.51000 | 0.00000 | 8.51000 | 91.49000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/01/2024 | | Jibar Tradeable Future | 0.00 | 8.50000 | 91.50000 | 0.00000 | 8.52000 | 91.48000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/02/2024 | | Jibar Tradeable Future | 0.00 | 8.54000 | 91.46000 | 0.00000 | 8.56000 | 91.44000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2024 | | Jibar Tradeable Future | 0.00 | 8.53000 | 91.47000 | 0.00000 | 8.56000 | 91.44000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/04/2024 | | Jibar Tradeable Future | 0.00 | 8.00000 | 92.00000 | 0.00000 | 8.00000 | 8.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2024 | | Jibar Tradeable Future | 0.00 | 8.47000 | 91.53000 | 0.00000 | 8.49000 | 91.51000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2024 | | Jibar Tradeable Future | 0.00 | 8.41000 | 91.59000 | 0.00000 | 8.41000 | 91.59000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/12/2024 | | Jibar Tradeable Future | 0.00 | 8.30000 | 91.70000 | 0.00000 | 8.30000 | 91.70000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/03/2025 | | Jibar Tradeable Future | 0.00 | 8.25000 | 91.75000 | 0.00000 | 8.25000 | 91.75000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/06/2025 | | Jibar Tradeable Future | 0.00 | 8.17000 | 91.83000 | 0.00000 | 8.15000 | 91.85000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/09/2025 | | Jibar Tradeable Future | 0.00 | 8.16000 | 91.84000 | 0.00000 | 8.17000 | 91.83000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/11/2023 | | Bond Future | 0.00 | 9.43991 | 106.77402 | 0.00000 | 9.37574 | 106.94735 | 3.95 | 0.00 | 9,609,661.80 | 90 | 55,238.00 | |
| R186 | On 02/11/2023 | | Bond Future | 9.15 Call | 53.11000 | 0.05311 | 0.00000 | 89.70000 | 0.08970 | 53.110 | 3.37 | 0.14 | 0.00 | 0 | 1,715.00 |
| R186 | On 02/11/2023 | | Bond Future | 10.42 Put | 3.27000 | 0.00327 | 0.00000 | 2.69000 | 0.00269 | 3.270 | 5.14 | (0.01) | 0.00 | 0 | 1,715.00 |
| R186 | On 01/02/2024 | | Bond Future | 0.00 | 9.48810 | 103.81771 | 0.00000 | 9.41726 | 103.99531 | 4.05 | 0.00 | 1,275,504,385.06 | 12,286 | 73,607.00 | |
| R186 | On 02/05/2024 | | Bond Future | 0.00 | 9.52919 | 106.14343 | 0.00000 | 9.45068 | 106.32481 | 3.73 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 02/05/2024 | | Bond Future | 9.73 Call | 1,399.81000 | 1.39981 | 0.00000 | 1,508.06000 | 1.50806 | 1,399.810 | 3.72 | 0.57 | 0.00 | 0 | 2,030.00 |
| R186 | On 02/05/2024 | | Bond Future | 10.40 Put | 519.02000 | 0.51902 | 0.00000 | 475.71000 | 0.47571 | 519.020 | 4.13 | (0.26) | 0.00 | 0 | 2,030.00 |
| R186 | On 01/08/2024 | | Bond Future | 0.00 | 9.56189 | 103.24809 | 0.00000 | 9.47412 | 103.43336 | 3.59 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 07/11/2024 | | Bond Future | 0.00 | 9.63227 | 105.72985 | 0.00000 | 9.53242 | 105.91861 | 3.16 | 0.00 | 0.00 | 0 | 3,495.00 | |
| R186 | On 21/12/2026 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 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 | 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 | 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 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 02/11/2023 | | Bond Future | 0.00 | 342.86482 | 342.86482 | 0.00000 | 342.74951 | 342.74951 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 02/11/2023 | | Bond Future | 0.00 | 252.82321 | 252.82321 | 0.00000 | 252.67984 | 252.67984 | | 0.00 | 0.00 | 0.00 | 0 | 4,558.00 |
| R202 | On 01/02/2024 | | Bond Future | 0.00 | 253.48380 | 253.48380 | 0.00000 | 253.34104 | 253.34104 | | 0.00 | 0.00 | 0.00 | 0 | 5,070.00 |
| R202 | On 02/05/2024 | | Bond Future | 0.00 | 259.22258 | 259.22258 | 0.00000 | 259.07590 | 259.07590 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 01/08/2024 | | Bond Future | 0.00 | 260.07806 | 260.07806 | 0.00000 | 259.93793 | 259.93793 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2024 | | Bond Future | 0.00 | 266.39769 | 266.39769 | 0.00000 | 266.25188 | 266.25188 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/11/2023 | | Bond Future | 0.00 | 10.81667 | 89.59341 | 0.00000 | 10.76952 | 89.78660 | 8.64 | 0.00 | 378,263,377.02 | 4,222 | 36,309.00 | |
| R2030 | On 02/11/2023 | | Bond Future | 9.57 Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 5.26 | 0.00 | 0.00 | 0 | 800.00 | |
| R2030 | On 02/11/2023 | | Bond Future | 9.89 Call | 0.01000 | 0.00001 | 0.00000 | 0.03000 | 0.00003 | 0.010 | 5.21 | 0.00 | 0.00 | 0 | 500.00 |
| R2030 | On 02/11/2023 | | Bond Future | 10.07 Call | 0.27000 | 0.00027 | 0.00000 | 0.76000 | 0.00076 | 0.270 | 5.46 | 0.00 | 0.00 | 0 | 800.00 |
| R2030 | On 02/11/2023 | | Bond Future | 10.39 Call | 40.48000 | 0.04048 | 0.00000 | 64.52000 | 0.06452 | 40.480 | 6.67 | 0.08 | 0.00 | 0 | 500.00 |
| R2030 | On 02/11/2023 | | Bond Future | 10.62 Call | 232.42000 | 0.23242 | 0.00000 | 307.23000 | 0.30723 | 232.420 | 7.47 | 0.28 | 0.00 | 0 | 500.00 |
| R2030 | On 02/11/2023 | | Bond Future | 11.12 Call | 1,438.71000 | 1.43871 | 0.00000 | 1,607.11000 | 1.60711 | 1,438.710 | 8.97 | 0.78 | 0.00 | 0 | 500.00 |

| Contract Details | | | Strike | Call /Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium | On Volatility | Delta | Delta Value | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|----------|------------|-------------|--------------|----------------|---------|---------------|----------------|-------------|-----------------|---------------|
| | | | | | | | | | | | | Option | | | | |
| R2030 | On 02/11/2023 | Bond Future | 11.43 | Put | 63.31000 | 0.06331 | 0.00000 | 57.19000 | 0.05719 | 63.310 | 9.78 | (0.08) | 0.00 | 0 | 500.00 | |
| R2030 | On 02/11/2023 | Bond Future | 11.57 | Put | 35.63000 | 0.03563 | 0.00000 | 32.72000 | 0.03272 | 35.630 | 10.12 | (0.05) | 0.00 | 0 | 800.00 | |
| R2030 | On 02/11/2023 | Bond Future | 12.27 | Put | 1.60000 | 0.00160 | 0.00000 | 1.66000 | 0.00166 | 1.600 | 11.62 | 0.00 | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 0.00 | | 10.91492 | 87.56235 | 0.00000 | 10.86507 | 87.76015 | | 9.40 | 0.00 | 387,550,961.10 | 4,426 | 54,810.00 | |
| R2030 | On 01/02/2024 | Bond Future | 9.57 | Call | 279.97000 | 0.27997 | 0.00000 | 310.45000 | 0.31045 | 279.970 | 9.70 | 0.13 | 0.00 | 0 | 400.00 | |
| R2030 | On 01/02/2024 | Bond Future | 9.89 | Call | 444.72000 | 0.44472 | 0.00000 | 488.68000 | 0.48868 | 444.720 | 9.45 | 0.19 | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 9.93 | Call | 470.39000 | 0.47039 | 0.00000 | 516.30000 | 0.51630 | 470.390 | 9.42 | 0.20 | 0.00 | 0 | 1,360.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.00 | Call | 518.42000 | 0.51842 | 0.00000 | 567.89000 | 0.56789 | 518.420 | 9.36 | 0.21 | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.07 | Call | 570.62000 | 0.57062 | 0.00000 | 623.83000 | 0.62383 | 570.620 | 9.30 | 0.23 | 0.00 | 0 | 400.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.16 | Call | 644.30000 | 0.64430 | 0.00000 | 702.59000 | 0.70259 | 644.300 | 9.23 | 0.25 | 0.00 | 0 | 200.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.39 | Call | 888.72000 | 0.88872 | 0.00000 | 961.81000 | 0.96181 | 888.720 | 9.16 | 0.32 | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 11.00 | Put | 1,576.68000 | 1.57668 | 0.00000 | 1,495.72000 | 1.49572 | 1,576.680 | 9.26 | (0.46) | 0.00 | 0 | 700.00 | |
| R2030 | On 01/02/2024 | Bond Future | 11.31 | Put | 1,095.36000 | 1.09536 | 0.00000 | 1,034.74000 | 1.03474 | 1,095.360 | 9.45 | (0.35) | 0.00 | 0 | 1,360.00 | |
| R2030 | On 01/02/2024 | Bond Future | 11.75 | Put | 635.12000 | 0.63512 | 0.00000 | 597.30000 | 0.59730 | 635.120 | 9.80 | (0.23) | 0.00 | 0 | 200.00 | |
| R2030 | On 01/02/2024 | Bond Future | 11.85 | Put | 560.09000 | 0.56009 | 0.00000 | 526.36000 | 0.52636 | 560.090 | 9.90 | (0.21) | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 11.86 | Put | 553.11000 | 0.55311 | 0.00000 | 519.76000 | 0.51976 | 553.110 | 9.91 | (0.21) | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 12.10 | Put | 406.70000 | 0.40670 | 0.00000 | 381.64000 | 0.38164 | 406.700 | 10.14 | (0.16) | 0.00 | 0 | 400.00 | |
| R2030 | On 02/05/2024 | Bond Future | 0.00 | | 11.01795 | 89.52381 | 0.00000 | 10.96531 | 89.72592 | | 8.92 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 02/05/2024 | Bond Future | 9.66 | Call | 606.72000 | 0.60672 | 0.00000 | 650.99000 | 0.65099 | 606.720 | 8.89 | 0.19 | 0.00 | 0 | 1,000.00 | |
| R2030 | On 02/05/2024 | Bond Future | 10.16 | Call | 1,000.51000 | 1.00051 | 0.00000 | 1,065.52000 | 1.06552 | 1,000.510 | 8.62 | 0.29 | 0.00 | 0 | 1,000.00 | |
| R2030 | On 02/05/2024 | Bond Future | 10.62 | Call | 1,594.34000 | 1.59434 | 0.00000 | 1,683.43000 | 1.68343 | 1,594.340 | 8.63 | 0.41 | 0.00 | 0 | 500.00 | |
| R2030 | On 02/05/2024 | Bond Future | 10.82 | Call | 1,925.74000 | 1.92574 | 0.00000 | 2,025.84000 | 2.02584 | 1,925.740 | 8.68 | 0.46 | 0.00 | 0 | 1,080.00 | |
| R2030 | On 02/05/2024 | Bond Future | 11.12 | Call | 2,513.54000 | 2.51354 | 0.00000 | 2,629.85000 | 2.62985 | 2,513.540 | 8.84 | 0.54 | 0.00 | 0 | 500.00 | |
| R2030 | On 02/05/2024 | Bond Future | 11.94 | Put | 1,090.77000 | 1.09077 | 0.00000 | 1,041.55000 | 1.04155 | 1,090.770 | 9.47 | (0.27) | 0.00 | 0 | 1,000.00 | |
| R2030 | On 02/05/2024 | Bond Future | 12.38 | Put | 760.86000 | 0.76086 | 0.00000 | 725.42000 | 0.72542 | 760.860 | 9.87 | (0.20) | 0.00 | 0 | 1,080.00 | |
| R2030 | On 02/05/2024 | Bond Future | 13.15 | Put | 406.79000 | 0.40679 | 0.00000 | 387.31000 | 0.38731 | 406.790 | 10.60 | (0.12) | 0.00 | 0 | 500.00 | |
| R2030 | On 01/08/2024 | Bond Future | 0.00 | | 11.12385 | 87.55494 | 0.00000 | 11.06813 | 87.76143 | | 8.68 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 07/11/2024 | Bond Future | 0.00 | | 11.25184 | 89.65888 | 0.00000 | 11.19273 | 89.86952 | | 7.96 | 0.00 | 0.00 | 0 | 221.00 | |
| R2030 | On 31/01/2030 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 02/11/2023 | Bond Future | 0.00 | | 11.74554 | 82.49117 | 0.00000 | 11.69419 | 82.72749 | | 10.82 | 0.00 | 336,234,008.92 | 4,076 | 110,279.00 | |
| R2032 | On 02/11/2023 | Bond Future | 10.35 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 6.68 | 0.00 | 0.00 | 0 | 7,750.00 | |
| R2032 | On 02/11/2023 | Bond Future | 10.58 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 6.61 | 0.00 | 0.00 | 0 | 500.00 | |
| R2032 | On 02/11/2023 | Bond Future | 10.59 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 6.61 | 0.00 | 0.00 | 0 | 500.00 | |
| R2032 | On 02/11/2023 | Bond Future | 10.71 | Call | 0.00000 | 0.00000 | 0.00000 | 0.01000 | 0.00001 | | 6.57 | 0.00 | 0.00 | 0 | 500.00 | |
| R2032 | On 02/11/2023 | Bond Future | 10.85 | Call | 0.02000 | 0.00002 | 0.00000 | 0.08000 | 0.00008 | 0.020 | 6.52 | 0.00 | 0.00 | 0 | 10,000.00 | |
| R2032 | On 02/11/2023 | Bond Future | 11.00 | Put | 3,521.16000 | 3.52116 | 0.00000 | 3,285.31000 | 3.28531 | 3,521.160 | 6.47 | (1.00) | 0.00 | 0 | 500.00 | |
| R2032 | On 02/11/2023 | Bond Future | 11.09 | Call | 1.58000 | 0.00158 | 0.00000 | 3.90000 | 0.00390 | 1.580 | 6.90 | 0.00 | 0.00 | 0 | 500.00 | |
| R2032 | On 02/11/2023 | Bond Future | 11.28 | Put | 2,203.24000 | 2.20324 | 0.00000 | 1,987.50000 | 1.98750 | 2,203.240 | 7.80 | (0.95) | 0.00 | 0 | 500.00 | |
| R2032 | On 02/11/2023 | Bond Future | 11.50 | Put | 1,329.10000 | 1.32910 | 0.00000 | 1,168.25000 | 1.16825 | 1,329.100 | 8.85 | (0.77) | 0.00 | 0 | 500.00 | |
| R2032 | On 02/11/2023 | Bond Future | 11.60 | Put | 1,013.54000 | 1.01354 | 0.00000 | 882.99000 | 0.88299 | 1,013.540 | 9.26 | (0.66) | (465,756.20) | 60 | 15,500.00 | |
| R2032 | On 02/11/2023 | Bond Future | 11.78 | Put | 589.83000 | 0.58983 | 0.00000 | 509.41000 | 0.50941 | 589.830 | 9.99 | (0.46) | 0.00 | 0 | 500.00 | |
| R2032 | On 02/11/2023 | Bond Future | 12.26 | Put | 108.17000 | 0.10817 | 0.00000 | 95.01000 | 0.09501 | 108.170 | 11.71 | (0.11) | 0.00 | 0 | 500.00 | |
| R2032 | On 01/02/2024 | Bond Future | 0.00 | | 11.86899 | 84.30937 | 0.00000 | 11.81518 | 84.55123 | | 11.46 | 0.00 | 343,392,064.01 | 4,073 | 83,254.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.01 | Call | 106.98000 | 0.10698 | 0.00000 | 122.71000 | 0.12271 | 106.980 | 11.23 | 0.05 | 0.00 | 0 | 1,200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.59 | Call | 309.02000 | 0.30902 | 0.00000 | 346.35000 | 0.34635 | 309.020 | 10.95 | 0.13 | 0.00 | 0 | 500.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.76 | Call | 409.85000 | 0.40985 | 0.00000 | 456.38000 | 0.45638 | 409.850 | 10.87 | 0.16 | 0.00 | 0 | 1,200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.78 | Call | 423.38000 | 0.42338 | 0.00000 | 471.08000 | 0.47108 | 423.380 | 10.86 | 0.17 | 0.00 | 0 | 200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 11.09 | Call | 695.24000 | 0.69524 | 0.00000 | 764.10000 | 0.76410 | 695.240 | 10.80 | 0.25 | 0.00 | 0 | 500.00 | |

| 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 | 11.75 | Put | 2,317.28 | 0.0000 | 2.31728 | 0.00000 | 2,201.02 | 2.20102 | 2,317.280 | 11.21 | (0.53) | 0.00 | 0 | 200.00 |
| R2032 | On 01/02/2024 | Bond Future | 12.50 | Put | 1,041.72 | 0.0000 | 1.04172 | 0.00000 | 981.48 | 0.98148 | 1,041.720 | 12.05 | (0.29) | 0.00 | 0 | 200.00 |
| R2032 | On 01/02/2024 | Bond Future | 12.62 | Put | 911.31 | 0.0000 | 0.91131 | 0.00000 | 857.86 | 0.85786 | 911.310 | 12.20 | (0.26) | 0.00 | 0 | 1,200.00 |
| R2032 | On 01/02/2024 | Bond Future | 12.73 | Put | 805.22 | 0.0000 | 0.80522 | 0.00000 | 757.45 | 0.75745 | 805.220 | 12.34 | (0.24) | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 0.00 | | 11.99462 | 82.03552 | 0.00000 | 11.93828 | 82.28266 | | | 11.64 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.36 | Call | 522.23 | 0.0000 | 0.52223 | 0.00000 | 565.34 | 0.56534 | 522.230 | 11.30 | 0.15 | 0.00 | 0 | 1,000.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.59 | Call | 677.77 | 0.0000 | 0.67777 | 0.00000 | 730.64 | 0.73064 | 677.770 | 11.21 | 0.19 | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.65 | Call | 723.98 | 0.0000 | 0.72398 | 0.00000 | 779.62 | 0.77962 | 723.980 | 11.19 | 0.20 | 0.00 | 0 | 1,550.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.86 | Call | 906.28 | 0.0000 | 0.90628 | 0.00000 | 972.28 | 0.97228 | 906.280 | 11.11 | 0.24 | 0.00 | 0 | 1,000.00 |
| R2032 | On 02/05/2024 | Bond Future | 11.09 | Call | 1,145.89 | 0.0000 | 1.14589 | 0.00000 | 1,224.43 | 1.22443 | 1,145.890 | 11.02 | 0.29 | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 11.35 | Call | 1,491.39 | 0.0000 | 1.49139 | 0.00000 | 1,585.75 | 1.58575 | 1,491.390 | 11.01 | 0.35 | 0.00 | 0 | 1,550.00 |
| R2032 | On 02/05/2024 | Bond Future | 12.90 | Put | 1,377.38 | 0.0000 | 1.37738 | 0.00000 | 1,315.04 | 1.31504 | 1,377.380 | 12.37 | (0.28) | 0.00 | 0 | 1,000.00 |
| R2032 | On 02/05/2024 | Bond Future | 13.18 | Put | 1,111.56 | 0.0000 | 1.11156 | 0.00000 | 1,060.22 | 1.06022 | 1,111.560 | 12.70 | (0.24) | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 13.35 | Put | 975.64 | 0.0000 | 0.97564 | 0.00000 | 930.12 | 0.93012 | 975.640 | 12.90 | (0.21) | 0.00 | 0 | 1,550.00 |
| R2032 | On 01/08/2024 | Bond Future | 0.00 | | 12.12147 | 83.90206 | 0.00000 | 12.06246 | 84.15462 | | | 10.74 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/11/2024 | Bond Future | 0.00 | | 12.27999 | 81.75052 | 0.00000 | 12.21797 | 82.00842 | | | 10.21 | 0.00 | 0.00 | 0 | 243.00 |
| R2032 | On 07/11/2024 | Bond Future | 11.64 | Call | 2,103.01 | 0.0000 | 2.10301 | 0.00000 | 2,209.16 | 2.20916 | 2,103.010 | 9.63 | 0.39 | 0.00 | 0 | 1,615.00 |
| R2032 | On 07/11/2024 | Bond Future | 13.36 | Put | 1,842.03 | 0.0000 | 1.84203 | 0.00000 | 1,771.02 | 1.77102 | 1,842.030 | 11.03 | (0.30) | 0.00 | 0 | 1,615.00 |
| R2032 | On 31/03/2032 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 02/11/2023 | Bond Future | 0.00 | | 12.45841 | 80.20242 | 0.00000 | 12.38246 | 80.58683 | | | 12.85 | 0.00 | 187,112,245.86 | 2,333 | 112,428.00 |
| R2035 | On 02/11/2023 | Bond Future | 10.62 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 11.56 | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 02/11/2023 | Bond Future | 11.12 | Call | 0.06000 | 0.00006 | 0.00000 | 0.21000 | 0.00021 | 0.060 | | 11.52 | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 02/11/2023 | Bond Future | 11.70 | Call | 15.34000 | 0.01534 | 0.00000 | 31.14000 | 0.03114 | 15.340 | | 11.72 | 0.02 | 0.00 | 0 | 6,500.00 |
| R2035 | On 02/11/2023 | Bond Future | 11.74 | Call | 20.91000 | 0.02091 | 0.00000 | 40.99000 | 0.04099 | 20.910 | | 11.77 | 0.03 | 0.00 | 0 | 731.00 |
| R2035 | On 02/11/2023 | Bond Future | 12.24 | Call | 374.17000 | 0.37417 | 0.00000 | 526.34000 | 0.52634 | 374.170 | | 12.44 | 0.30 | 0.00 | 0 | 731.00 |
| R2035 | On 02/11/2023 | Bond Future | 12.85 | Put | 217.32000 | 0.21732 | 0.00000 | 172.42000 | 0.17242 | 217.320 | | 13.44 | (0.18) | 0.00 | 0 | 400.00 |
| R2035 | On 02/11/2023 | Bond Future | 13.59 | Put | 7.27000 | 0.00727 | 0.00000 | 5.90000 | 0.00590 | 7.270 | | 14.69 | (0.01) | 0.00 | 0 | 731.00 |
| R2035 | On 01/02/2024 | Bond Future | 0.00 | | 12.60047 | 81.97016 | 0.00000 | 12.52116 | 82.36338 | | | 13.05 | 0.00 | 191,236,383.28 | 2,333 | 57,478.00 |
| R2035 | On 01/02/2024 | Bond Future | 10.62 | Call | 56.91000 | 0.05691 | 0.00000 | 71.19000 | 0.07119 | 56.910 | | 11.82 | 0.03 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | 11.12 | Call | 187.30000 | 0.18730 | 0.00000 | 225.55000 | 0.22555 | 187.300 | | 11.83 | 0.08 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | 13.46 | Put | 911.83000 | 0.91183 | 0.00000 | 830.39000 | 0.83039 | 911.830 | | 14.13 | (0.24) | 0.00 | 0 | 400.00 |
| R2035 | On 02/05/2024 | Bond Future | 0.00 | | 12.73408 | 79.29351 | 0.00000 | 12.65145 | 79.69539 | | | 13.30 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 01/08/2024 | Bond Future | 0.00 | | 12.86807 | 81.09768 | 0.00000 | 12.78191 | 81.50855 | | | 12.57 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/11/2024 | Bond Future | 0.00 | | 13.03641 | 78.52908 | 0.00000 | 12.94630 | 78.94905 | | | 11.91 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 02/11/2023 | Bond Future | 0.00 | | 12.77776 | 75.27760 | 0.00000 | 12.70675 | 75.63437 | | | 13.73 | 0.00 | 378,194,662.40 | 5,024 | 28,893.00 |
| R2037 | On 02/11/2023 | Bond Future | 12.02 | Call | 16.81000 | 0.01681 | 0.00000 | 32.55000 | 0.03255 | 16.810 | | 12.60 | 0.02 | 0.00 | 0 | 731.00 |
| R2037 | On 02/11/2023 | Bond Future | 12.52 | Call | 325.34000 | 0.32534 | 0.00000 | 455.23000 | 0.45523 | 325.340 | | 13.33 | 0.27 | 0.00 | 0 | 731.00 |
| R2037 | On 02/11/2023 | Bond Future | 13.89 | Put | 9.40000 | 0.00940 | 0.00000 | 7.90000 | 0.00790 | 9.400 | | 15.79 | (0.01) | 0.00 | 0 | 731.00 |
| R2037 | On 01/02/2024 | Bond Future | 0.00 | | 12.91547 | 72.68063 | 0.00000 | 12.84147 | 73.04559 | | | 14.78 | 0.00 | 380,555,778.68 | 5,236 | 128,975.00 |
| R2037 | On 01/02/2024 | Bond Future | 12.09 | Call | 680.65000 | 0.68065 | 0.00000 | 776.23000 | 0.77623 | 680.650 | | 13.51 | 0.23 | 0.00 | 0 | 2,500.00 |
| R2037 | On 01/02/2024 | Bond Future | 12.93 | Put | 2,254.28 | 2.25428 | 0.00000 | 2,094.72 | 2.09472 | 2,254.280 | | 14.67 | (0.48) | 0.00 | 0 | 2,500.00 |
| R2037 | On 01/02/2024 | Bond Future | 13.93 | Put | 795.56000 | 0.79556 | 0.00000 | 730.32000 | 0.73032 | 795.560 | | 16.40 | (0.21) | 0.00 | 0 | 2,500.00 |
| R2037 | On 02/05/2024 | Bond Future | 0.00 | | 13.05580 | 74.30869 | 0.00000 | 12.97881 | 74.68168 | | | 14.27 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/08/2024 | Bond Future | 0.00 | | 13.20095 | 71.74315 | 0.00000 | 13.12073 | 72.12444 | | | 14.46 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/08/2024 | Bond Future | 12.11 | Call | 1,484.67 | 1.48467 | 0.00000 | 1,603.99 | 1.60399 | 1,484.670 | | 13.53 | 0.29 | 0.00 | 0 | 1,383.00 |
| R2037 | On 01/08/2024 | Bond Future | 13.17 | Put | 3,727.75 | 3.72775 | 0.00000 | 3,553.87 | 3.55387 | 3,727.750 | | 14.37 | (0.48) | 0.00 | 0 | 1,383.00 |
| R2037 | On 01/08/2024 | Bond Future | 13.82 | Put | 2,532.39 | 2.53239 | 0.00000 | 2,405.34 | 2.40534 | 2,532.390 | | 15.21 | (0.36) | 0.00 | 0 | 1,383.00 |

| 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 |
|------------------|---------------|--------------------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|--------|----------------|------------------|---------------|
| R2037 | On 07/11/2024 | Bond Future | 0.00 | 13.36380 | 73.46600 | 0.00000 | 13.28013 | 73.85580 | | 13.32 | 0.00 | 0.00 | 0 | 469.00 |
| R2037 | On 31/01/2037 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 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 | 0.00000 | 100.00000 | 100.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 02/11/2023 | Bond Future | 0.00 | 13.02319 | 75.47901 | 0.00000 | 12.93714 | 75.93143 | | 14.39 | 0.00 | 0.00 | 0 | 20,105.00 |
| R2040 | On 02/11/2023 | Bond Future | 11.50 Call | 0.01000 | 0.00001 | 0.00000 | 0.03000 | 0.00003 | 0.010 | 12.88 | 0.00 | 0.00 | 0 | 875.00 |
| R2040 | On 02/11/2023 | Bond Future | 11.80 Call | 0.22000 | 0.00022 | 0.00000 | 0.77000 | 0.00077 | 0.220 | 12.86 | 0.00 | 0.00 | 0 | 128.00 |
| R2040 | On 02/11/2023 | Bond Future | 12.10 Call | 4.34000 | 0.00434 | 0.00000 | 10.89000 | 0.01089 | 4.340 | 12.98 | 0.01 | 0.00 | 0 | 225.00 |
| R2040 | On 02/11/2023 | Bond Future | 12.60 Call | 155.22000 | 0.15522 | 0.00000 | 252.86000 | 0.25286 | 155.220 | 13.68 | 0.15 | 0.00 | 0 | 128.00 |
| R2040 | On 02/11/2023 | Bond Future | 12.97 Put | 1,023.26000 | 1.02326 | 0.00000 | 824.08000 | 0.82408 | 1,023.260 | 14.34 | (0.54) | 0.00 | 0 | 875.00 |
| R2040 | On 02/11/2023 | Bond Future | 13.10 Put | 701.99000 | 0.70199 | 0.00000 | 555.52000 | 0.55552 | 701.990 | 14.58 | (0.42) | 0.00 | 0 | 1,100.00 |
| R2040 | On 02/11/2023 | Bond Future | 13.64 Put | 99.50000 | 0.09950 | 0.00000 | 75.63000 | 0.07563 | 99.500 | 15.62 | (0.09) | 0.00 | 0 | 128.00 |
| R2040 | On 02/11/2023 | Bond Future | 13.90 Put | 32.16000 | 0.03216 | 0.00000 | 24.49000 | 0.02449 | 32.160 | 16.12 | (0.03) | 0.00 | 0 | 1,100.00 |
| R2040 | On 01/02/2024 | Bond Future | 0.00 | 13.16368 | 72.63617 | 0.00000 | 13.07404 | 73.09884 | | 15.54 | 0.00 | 0.00 | 0 | 137,427.00 |
| R2040 | On 02/05/2024 | Bond Future | 0.00 | 13.30630 | 74.26320 | 0.00000 | 13.21305 | 74.73610 | | 15.01 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 01/08/2024 | Bond Future | 0.00 | 13.45387 | 71.44619 | 0.00000 | 13.35671 | 71.92971 | | 15.39 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/11/2024 | Bond Future | 0.00 | 13.61836 | 73.16163 | 0.00000 | 13.51703 | 73.65606 | | 14.44 | 0.00 | 0.00 | 0 | 954.00 |
| R2040 | On 31/01/2040 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 02/11/2023 | Bond Future | 0.00 | 13.10763 | 71.62260 | 0.00000 | 13.01644 | 72.09854 | | 15.07 | 0.00 | 0.00 | 0 | 35,281.00 |
| R2044 | On 02/11/2023 | Bond Future | 12.00 Call | 0.70000 | 0.00070 | 0.00000 | 2.25000 | 0.00225 | 0.700 | 13.48 | 0.00 | 0.00 | 0 | 5,860.00 |
| R2044 | On 02/11/2023 | Bond Future | 12.75 Put | 2,103.28000 | 2.10328 | 0.00000 | 1,752.68000 | 1.75268 | 2,103.280 | 14.15 | (0.82) | 0.00 | 0 | 5,860.00 |
| R2044 | On 02/11/2023 | Bond Future | 13.00 Put | 1,159.11000 | 1.15911 | 0.00000 | 923.06000 | 0.92306 | 1,159.110 | 14.59 | (0.60) | 0.00 | 0 | 6,375.00 |
| R2044 | On 01/02/2024 | Bond Future | 0.00 | 13.24472 | 68.81992 | 0.00000 | 13.14975 | 69.30663 | | 16.31 | 0.00 | 3,028,076.48 | 44 | 91,832.00 |
| R2044 | On 01/02/2024 | Bond Future | 13.25 Put | 2,398.49000 | 2.39849 | 0.00000 | 2,183.63000 | 2.18363 | 2,398.490 | 16.31 | (0.48) | 0.00 | 0 | 5,000.00 |
| R2044 | On 02/05/2024 | Bond Future | 0.00 | 13.38349 | 70.36145 | 0.00000 | 13.28471 | 70.85896 | | 15.77 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/08/2024 | Bond Future | 0.00 | 13.52690 | 67.58084 | 0.00000 | 13.42400 | 68.08955 | | 16.22 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/11/2024 | Bond Future | 0.00 | 13.68617 | 69.20334 | 0.00000 | 13.57886 | 69.72363 | | 15.24 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/11/2023 | Bond Future | 0.00 | 13.01251 | 70.38268 | 0.00000 | 12.91625 | 70.89411 | | 15.67 | 0.00 | 970,858,687.92 | 13,794 | 48,972.00 |
| R2048 | On 02/11/2023 | Bond Future | 11.80 Call | 0.24000 | 0.00024 | 0.00000 | 0.91000 | 0.00091 | 0.240 | 14.01 | 0.00 | 0.00 | 0 | 207.00 |
| R2048 | On 02/11/2023 | Bond Future | 12.50 Call | 95.43000 | 0.09543 | 0.00000 | 173.47000 | 0.17347 | 95.430 | 14.71 | 0.10 | 0.00 | 0 | 207.00 |
| R2048 | On 02/11/2023 | Bond Future | 13.60 Put | 116.72000 | 0.11672 | 0.00000 | 84.84000 | 0.08484 | 116.720 | 16.92 | (0.10) | 0.00 | 0 | 207.00 |
| R2048 | On 01/02/2024 | Bond Future | 0.00 | 13.14928 | 71.93399 | 0.00000 | 13.04897 | 72.45699 | | 15.94 | 0.00 | 989,667,834.42 | 13,758 | 185,636.00 |
| R2048 | On 01/02/2024 | Bond Future | 11.50 Call | 134.08000 | 0.13408 | 0.00000 | 170.79000 | 0.17079 | 134.080 | 14.42 | 0.06 | 0.00 | 0 | 1,000.00 |
| R2048 | On 01/02/2024 | Bond Future | 12.30 Call | 693.18000 | 0.69318 | 0.00000 | 825.33000 | 0.82533 | 693.180 | 14.51 | 0.22 | 0.00 | 0 | 100.00 |
| R2048 | On 01/02/2024 | Bond Future | 13.10 Put | 2,558.06000 | 2.55806 | 0.00000 | 2,317.00000 | 2.31700 | 2,558.060 | 15.68 | (0.50) | 0.00 | 0 | 1,100.00 |
| R2048 | On 01/02/2024 | Bond Future | 13.37 Put | 1,956.40000 | 1.95640 | 0.00000 | 1,761.10000 | 1.76110 | 1,956.400 | 16.16 | (0.41) | 0.00 | 0 | 1,000.00 |
| R2048 | On 01/02/2024 | Bond Future | 13.90 Put | 1,145.02000 | 1.14502 | 0.00000 | 1,021.04000 | 1.02104 | 1,145.020 | 17.16 | (0.27) | 0.00 | 0 | 1,100.00 |
| R2048 | On 02/05/2024 | Bond Future | 0.00 | 13.27762 | 69.09605 | 0.00000 | 13.17333 | 69.63064 | | 16.40 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 01/08/2024 | Bond Future | 0.00 | 13.40595 | 70.66817 | 0.00000 | 13.29746 | 71.21477 | | 15.84 | 0.00 | 0.00 | 0 | 13,000.00 |
| R2048 | On 07/11/2024 | Bond Future | 0.00 | 13.56298 | 67.91206 | 0.00000 | 13.44972 | 68.47117 | | 15.85 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 02/11/2023 | Bond Future | 0.00 | 13.01690 | 90.74648 | 0.00000 | 12.92051 | 91.40322 | | 15.81 | 0.00 | 0.00 | 0 | 5,189.00 |
| R2053 | On 01/02/2024 | Bond Future | 0.00 | 13.14975 | 92.74663 | 0.00000 | 13.04930 | 93.41824 | | 16.09 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 02/05/2024 | Bond Future | 0.00 | 13.28419 | 88.95892 | 0.00000 | 13.17954 | 89.64536 | | 16.56 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 01/08/2024 | Bond Future | 0.00 | 13.41860 | 90.98281 | 0.00000 | 13.30958 | 91.68467 | | 15.99 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 07/11/2024 | Bond Future | 0.00 | 13.57898 | 87.29497 | 0.00000 | 13.46495 | 88.01294 | | 16.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 31/03/2053 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/11/2023 | Bond Future | 0.00 | 12.52525 | 61.64501 | 0.00000 | 12.45378 | 61.96047 | | 14.52 | 0.00 | 1,109,610.18 | 18 | 17,722.00 |

| 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 01/02/2024 | | Bond Future | 0.00 | 12.64728 | 63.00373 | 0.00000 | 12.57306 | 63.32636 | | 14.79 | 0.00 | 0.00 | 0 | 10,589.00 |
| R209 | On 02/05/2024 | | Bond Future | 0.00 | 12.77052 | 61.26169 | 0.00000 | 12.69347 | 61.59149 | | 15.05 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2024 | | Bond Future | 0.00 | 12.89386 | 62.65555 | 0.00000 | 12.81389 | 62.99267 | | 14.38 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2024 | | Bond Future | 0.00 | 13.04248 | 61.00376 | 0.00000 | 12.95923 | 61.34847 | | 13.81 | 0.00 | 0.00 | 0 | 101.00 |
| R209 | On 31/03/2036 | | Price Contribution | 0.00 | 6.25000 | 93.75000 | 0.00000 | 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 | 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 | 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 | 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 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 02/11/2023 | | Bond Future | 0.00 | 225.81648 | 225.81648 | 0.00000 | 225.88318 | 225.88318 | | 0.00 | 0.00 | 0.00 | 0 | 136.00 |
| R210 | On 01/02/2024 | | Bond Future | 0.00 | 230.84965 | 230.84965 | 0.00000 | 230.91864 | 230.91864 | | 0.00 | 0.00 | 0.00 | 0 | 501.00 |
| R210 | On 02/05/2024 | | Bond Future | 0.00 | 232.81687 | 232.81687 | 0.00000 | 232.89406 | 232.89406 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2024 | | Bond Future | 0.00 | 238.16763 | 238.16763 | 0.00000 | 238.24598 | 238.24598 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/11/2024 | | Bond Future | 0.00 | 240.61232 | 240.61232 | 0.00000 | 240.69819 | 240.69819 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/11/2023 | | Bond Future | 0.00 | 11.39521 | 79.87380 | 0.00000 | 11.34377 | 80.08930 | | 10.16 | 0.00 | 0.00 | 0 | 15,385.00 |
| R213 | On 02/11/2023 | | Bond Future | 10.94 Call | 41.92000 | 0.04192 | 0.00000 | 67.87000 | 0.06787 | 41.920 | 8.06 | 0.07 | 0.00 | 0 | 731.00 |
| R213 | On 02/11/2023 | | Bond Future | 11.44 Call | 739.70000 | 0.73970 | 0.00000 | 884.39000 | 0.88439 | 739.700 | 9.95 | 0.55 | 0.00 | 0 | 731.00 |
| R213 | On 02/11/2023 | | Bond Future | 12.70 Put | 4.66000 | 0.00466 | 0.00000 | 4.57000 | 0.00457 | 4.660 | 13.51 | (0.01) | 0.00 | 0 | 731.00 |
| R213 | On 01/02/2024 | | Bond Future | 0.00 | 11.51652 | 81.63431 | 0.00000 | 11.46245 | 81.85490 | | 10.60 | 0.00 | 0.00 | 0 | 25,612.00 |
| R213 | On 02/05/2024 | | Bond Future | 0.00 | 11.62915 | 79.90360 | 0.00000 | 11.57246 | 80.12898 | | 10.55 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 01/08/2024 | | Bond Future | 0.00 | 11.74122 | 81.72177 | 0.00000 | 11.68170 | 81.95209 | | 9.98 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2024 | | Bond Future | 0.00 | 11.89182 | 80.12345 | 0.00000 | 11.82910 | 80.35859 | | 9.56 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 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 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 02/11/2023 | | Bond Future | 0.00 | 12.89646 | 57.29794 | 0.00000 | 12.80508 | 57.70118 | | 15.73 | 0.00 | 15,527,741.74 | 271 | 19,146.00 |
| R214 | On 01/02/2024 | | Bond Future | 0.00 | 13.02643 | 58.56085 | 0.00000 | 12.93150 | 58.97321 | | 16.04 | 0.00 | 0.00 | 0 | 6,579.00 |
| R214 | On 02/05/2024 | | Bond Future | 0.00 | 13.14816 | 56.56747 | 0.00000 | 13.04975 | 56.98896 | | 16.44 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 01/08/2024 | | Bond Future | 0.00 | 13.26942 | 57.85455 | 0.00000 | 13.16735 | 58.28552 | | 15.90 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2024 | | Bond Future | 0.00 | 13.41819 | 55.93619 | 0.00000 | 13.31202 | 56.37698 | | 15.84 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 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 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 8,112,736,855.37 | 74,126 | 1,601,784.00 | | |
| Grand Total: | | | | | | | | | | | 8,112,736,855.37 | 74,126 | 1,601,784.00 | | |