

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/10/2023

| 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 | | | | |
| Derivatives | | | | | | | | | | | | | | |
| AL37 | On 02/11/2023 | Index Future | 0.00 | | 895.99100 | 895.99100 | 0.00000 | 893.20500 | 893.20500 | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2024 | Index Future | 0.00 | | 915.77900 | 915.77900 | 0.00000 | 912.89100 | 912.89100 | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/05/2024 | Index Future | 0.00 | | 936.20500 | 936.20500 | 0.00000 | 933.34300 | 933.34300 | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/08/2024 | Index Future | 0.00 | | 957.51000 | 957.51000 | 0.00000 | 954.58600 | 954.58600 | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2024 | Index Future | 0.00 | | 980.65100 | 980.65100 | 0.00000 | 977.57800 | 977.57800 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2023 | Index Future | 0.00 | | 1,003.02300 | 1,003.02300 | 0.00000 | 998.72100 | 998.72100 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2024 | Index Future | 0.00 | | 1,025.17400 | 1,025.17400 | 0.00000 | 1,020.73200 | 1,020.73200 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2024 | Index Future | 0.00 | | 1,048.04000 | 1,048.04000 | 0.00000 | 1,043.60100 | 1,043.60100 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2024 | Index Future | 0.00 | | 1,071.89100 | 1,071.89100 | 0.00000 | 1,067.35300 | 1,067.35300 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2024 | Index Future | 0.00 | | 1,097.79500 | 1,097.79500 | 0.00000 | 1,093.06100 | 1,093.06100 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/11/2023 | Index Future | 0.00 | | 878.51600 | 878.51600 | 0.00000 | 875.21600 | 875.21600 | | 0.00 | 0.00 | 0 | 87.00 |
| ALBI | On 01/02/2024 | Index Future | 0.00 | | 897.91800 | 897.91800 | 0.00000 | 894.50500 | 894.50500 | | 0.00 | 0.00 | 0 | 20.00 |
| ALBI | On 02/05/2024 | Index Future | 0.00 | | 917.94500 | 917.94500 | 0.00000 | 914.54600 | 914.54600 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/08/2024 | Index Future | 0.00 | | 938.83500 | 938.83500 | 0.00000 | 935.36000 | 935.36000 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/11/2024 | Index Future | 0.00 | | 961.52400 | 961.52400 | 0.00000 | 957.89000 | 957.89000 | | 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 | 0.00 |
| ES33 | On 02/11/2023 | Bond Future | 0.00 | | 13.16951 | 70.26728 | 0.00000 | 13.22640 | 70.02730 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2024 | Bond Future | 0.00 | | 13.33930 | 71.83649 | 0.00000 | 13.39950 | 71.58804 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2024 | Bond Future | 0.00 | | 13.51141 | 69.65629 | 0.00000 | 13.57258 | 69.40924 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2024 | Bond Future | 0.00 | | 13.68401 | 71.25684 | 0.00000 | 13.74795 | 71.00419 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2024 | Bond Future | 0.00 | | 13.89478 | 69.18792 | 0.00000 | 13.96350 | 68.92322 | | 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 | 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 | 0.00 |
| ES42 | On 02/11/2023 | Bond Future | 0.00 | | 13.63733 | 65.91851 | 0.00000 | 13.69409 | 65.65034 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/02/2024 | Bond Future | 0.00 | | 13.79189 | 67.39063 | 0.00000 | 13.85165 | 67.11353 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/05/2024 | Bond Future | 0.00 | | 13.95415 | 64.64698 | 0.00000 | 14.01503 | 64.37032 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/08/2024 | Bond Future | 0.00 | | 14.11342 | 66.13221 | 0.00000 | 14.17688 | 65.84919 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/11/2024 | Bond Future | 0.00 | | 14.30365 | 63.47389 | 0.00000 | 14.37145 | 63.17839 | | 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 | 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 | 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 | 0.00 |
| GOVI | On 02/11/2023 | GOVI | 0.00 | | 865.74000 | 865.74000 | 0.00000 | 862.45800 | 862.45800 | | 0.00 | 346,296,000.00 | 40 | 139.00 |
| GOVI | On 01/02/2024 | GOVI | 0.00 | | 884.85900 | 884.85900 | 0.00000 | 881.46600 | 881.46600 | | 0.00 | 0.00 | 0 | 636.00 |
| GOVI | On 02/05/2024 | GOVI | 0.00 | | 904.59500 | 904.59500 | 0.00000 | 901.21500 | 901.21500 | | 0.00 | 361,838,000.00 | 40 | 40.00 |
| GOVI | On 01/08/2024 | GOVI | 0.00 | | 925.18100 | 925.18100 | 0.00000 | 921.72600 | 921.72600 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2024 | GOVI | 0.00 | | 947.54000 | 947.54000 | 0.00000 | 943.92700 | 943.92700 | | 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 | 0.00 |
| I2025 | On 02/11/2023 | Bond Future | 0.00 | | 172.76226 | 172.76226 | 0.00000 | 172.73523 | 172.73523 | | 0.00 | 0.00 | 0 | 1,456.00 |
| I2025 | On 01/02/2024 | Bond Future | 0.00 | | 174.82327 | 174.82327 | 0.00000 | 174.78794 | 174.78794 | | 0.00 | 0.00 | 0 | 9,802.00 |
| I2025 | On 02/05/2024 | Bond Future | 0.00 | | 178.76383 | 178.76383 | 0.00000 | 178.74518 | 178.74518 | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/08/2024 | Bond Future | 0.00 | | 181.03237 | 181.03237 | 0.00000 | 181.01361 | 181.01361 | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/11/2024 | Bond Future | 0.00 | | 185.44752 | 185.44752 | 0.00000 | 185.41345 | 185.41345 | | 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 | 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 | 124.64043 | 124.64043 | 0.00000 | 124.81025 | 124.81025 | | 0.00 | 0.00 | 0.00 | 0 | 1,002.00 |
| I2029 | On 01/02/2024 | Bond Future | 0.00 | 127.42391 | 127.42391 | 0.00000 | 127.59198 | 127.59198 | | 0.00 | 0.00 | 0.00 | 0 | 2,664.00 |
| I2029 | On 02/05/2024 | Bond Future | 0.00 | 128.92829 | 128.92829 | 0.00000 | 129.11274 | 129.11274 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/08/2024 | Bond Future | 0.00 | 131.89132 | 131.89132 | 0.00000 | 132.08029 | 132.08029 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/11/2024 | Bond Future | 0.00 | 133.70541 | 133.70541 | 0.00000 | 133.88828 | 133.88828 | | 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 | 116.07471 | 116.07471 | 0.00000 | 116.72672 | 116.72672 | | 0.00 | 0.00 | 0.00 | 0 | 1,011.00 |
| I2033 | On 01/02/2024 | Bond Future | 0.00 | 118.66685 | 118.66685 | 0.00000 | 119.32832 | 119.32832 | | 0.00 | 0.00 | 0.00 | 0 | 7,064.00 |
| I2033 | On 02/05/2024 | Bond Future | 0.00 | 119.87781 | 119.87781 | 0.00000 | 120.56601 | 120.56601 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/08/2024 | Bond Future | 0.00 | 122.63298 | 122.63298 | 0.00000 | 123.33714 | 123.33714 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/11/2024 | Bond Future | 0.00 | 124.12296 | 124.12296 | 0.00000 | 124.83434 | 124.83434 | | 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 | 124.96493 | 124.96493 | 0.00000 | 125.51435 | 125.51435 | | 0.00 | 0.00 | 0.00 | 0 | 1,922.00 |
| I2038 | On 01/02/2024 | Bond Future | 0.00 | 125.73394 | 125.73394 | 0.00000 | 126.28994 | 126.28994 | | 0.00 | 0.00 | 0.00 | 0 | 2,741.00 |
| I2038 | On 02/05/2024 | Bond Future | 0.00 | 128.56800 | 128.56800 | 0.00000 | 129.14913 | 129.14913 | | 0.00 | 0.00 | 0.00 | 0 | 1,706.00 |
| I2038 | On 01/08/2024 | Bond Future | 0.00 | 129.45272 | 129.45272 | 0.00000 | 130.04757 | 130.04757 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/11/2024 | Bond Future | 0.00 | 132.60921 | 132.60921 | 0.00000 | 133.20767 | 133.20767 | | 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 | 106.50738 | 106.50738 | 0.00000 | 106.81417 | 106.81417 | | 0.00 | 0.00 | 0.00 | 0 | 10,338.00 |
| I2046 | On 01/02/2024 | Bond Future | 0.00 | 108.88585 | 108.88585 | 0.00000 | 109.19485 | 109.19485 | | 0.00 | 0.00 | 0.00 | 0 | 10,593.00 |
| I2046 | On 02/05/2024 | Bond Future | 0.00 | 109.19073 | 109.19073 | 0.00000 | 109.51752 | 109.51752 | | 0.00 | 0.00 | 0.00 | 0 | 4,626.00 |
| I2046 | On 01/08/2024 | Bond Future | 0.00 | 111.70011 | 111.70011 | 0.00000 | 112.03459 | 112.03459 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/11/2024 | Bond Future | 0.00 | 112.21946 | 112.21946 | 0.00000 | 112.55292 | 112.55292 | | 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 | 107.26991 | 107.26991 | 0.00000 | 107.60940 | 107.60940 | | 0.00 | 0.00 | 0.00 | 0 | 7,974.00 |
| I2050 | On 01/02/2024 | Bond Future | 0.00 | 107.41187 | 107.41187 | 0.00000 | 107.75403 | 107.75403 | | 0.00 | 0.00 | 0.00 | 0 | 10,613.00 |
| I2050 | On 02/05/2024 | Bond Future | 0.00 | 109.83287 | 109.83287 | 0.00000 | 110.19365 | 110.19365 | | 0.00 | 0.00 | 0.00 | 0 | 3,316.00 |
| I2050 | On 01/08/2024 | Bond Future | 0.00 | 110.05041 | 110.05041 | 0.00000 | 110.41944 | 110.41944 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/11/2024 | Bond Future | 0.00 | 112.73348 | 112.73348 | 0.00000 | 113.10245 | 113.10245 | | 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 | 325.24000 | 325.24000 | 0.00000 | 326.03500 | 326.03500 | | 0.00 | 0.00 | 22,766,800.00 | 7 | 58.00 |
| IGOV | On 01/02/2024 | Index Future | 0.00 | 332.50300 | 332.50300 | 0.00000 | 333.30200 | 333.30200 | | 0.00 | 0.00 | 23,275,210.00 | 7 | 417.00 |
| IGOV | On 02/05/2024 | Index Future | 0.00 | 339.99800 | 339.99800 | 0.00000 | 340.84800 | 340.84800 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 01/08/2024 | Index Future | 0.00 | 347.81300 | 347.81300 | 0.00000 | 348.68300 | 348.68300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/11/2024 | Index Future | 0.00 | 356.29900 | 356.29900 | 0.00000 | 357.16200 | 357.16200 | | 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 | 0.00 |
| JIBAR FUTURE | On 18/10/2023 | Jibar Tradeable Future | 0.00 | 8.34200 | 91.65800 | 0.00000 | 8.34200 | 8.34200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/11/2023 | Jibar Tradeable Future | 0.00 | 8.34200 | 91.65800 | 0.00000 | 8.33900 | 91.66100 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/12/2023 | Jibar Tradeable Future | 0.00 | 8.37000 | 91.63000 | 0.00000 | 8.37300 | 91.62700 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/01/2024 | Jibar Tradeable Future | 0.00 | 8.49000 | 91.51000 | 0.00000 | 8.53900 | 91.46100 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/02/2024 | Jibar Tradeable Future | 0.00 | 8.50000 | 91.50000 | 0.00000 | 8.51100 | 91.48900 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2024 | Jibar Tradeable Future | 0.00 | 8.54000 | 91.46000 | 0.00000 | 8.55000 | 91.45000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/04/2024 | Jibar Tradeable Future | 0.00 | 8.53000 | 91.47000 | 0.00000 | 8.54500 | 91.45500 | | 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 | 8.48600 | 91.51400 | | 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 | 8.42600 | 91.57400 | | 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 | 8.32800 | 91.67200 | | 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 | 8.27700 | 91.72300 | | 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 | 8.18800 | 91.81200 | | 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 | 8.17200 | 91.82800 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/11/2023 | Bond Future | 0.00 | 9.40389 | 106.87127 | 0.00000 | 9.50011 | 106.61175 | | 3.92 | 0.00 | 349,469,052.90 | 3,270 | 41,400.00 |
| R186 | On 02/11/2023 | Bond Future | 9.15 Call | 54.96000 | 0.05496 | 0.00000 | 29.56000 | 0.02956 | 54.960 | 3.35 | 0.16 | 0.00 | 0 | 1,715.00 |
| R186 | On 02/11/2023 | Bond Future | 10.42 Put | 1.25000 | 0.00125 | 0.00000 | 3.86000 | 0.00386 | 1.250 | 5.11 | 0.00 | 0.00 | 0 | 1,715.00 |
| R186 | On 01/02/2024 | Bond Future | 0.00 | 9.44662 | 103.92166 | 0.00000 | 9.55445 | 103.65173 | | 4.00 | 0.00 | 17,978,447.18 | 173 | 73,209.00 |
| R186 | On 02/05/2024 | Bond Future | 0.00 | 9.48770 | 106.23923 | 0.00000 | 9.60278 | 105.97379 | | 3.74 | 0.00 | 0.00 | 0 | 10,568.00 |
| R186 | On 02/05/2024 | Bond Future | 9.73 Call | 1,497.71000 | 1.49771 | 0.00000 | 1,302.36000 | 1.30236 | 1,497.710 | 3.88 | 0.58 | 0.00 | 0 | 2,030.00 |
| R186 | On 02/05/2024 | Bond Future | 10.40 Put | 531.07000 | 0.53107 | 0.00000 | 562.19000 | 0.56219 | 531.070 | 4.30 | (0.26) | 0.00 | 0 | 2,030.00 |
| R186 | On 01/08/2024 | Bond Future | 0.00 | 9.51545 | 103.34607 | 0.00000 | 9.64423 | 103.07467 | | 3.57 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2024 | Bond Future | 0.00 | 9.57434 | 105.83931 | 0.00000 | 9.72627 | 105.55257 | | 3.14 | 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 | 342.89418 | 342.89418 | 0.00000 | 342.73831 | 342.73831 | | 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 | 251.06063 | 251.06063 | 0.00000 | 251.63377 | 251.63377 | | 0.00 | 0.00 | 0.00 | 0 | 4,558.00 |
| R202 | On 01/02/2024 | Bond Future | 0.00 | 251.69292 | 251.69292 | 0.00000 | 252.26759 | 252.26759 | | 0.00 | 0.00 | 0.00 | 0 | 5,070.00 |
| R202 | On 02/05/2024 | Bond Future | 0.00 | 257.36623 | 257.36623 | 0.00000 | 257.97898 | 257.97898 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 01/08/2024 | Bond Future | 0.00 | 258.18058 | 258.18058 | 0.00000 | 258.80792 | 258.80792 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2024 | Bond Future | 0.00 | 264.47622 | 264.47622 | 0.00000 | 265.09744 | 265.09744 | | 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 | 10.78969 | 89.70389 | 0.00000 | 10.87604 | 89.35091 | | 8.55 | 0.00 | 93,919,972.83 | 1,047 | 16,986.00 |
| R2030 | On 02/11/2023 | Bond Future | 9.57 Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 6.31 | 0.00 | 0.00 | 0 | 800.00 |
| R2030 | On 02/11/2023 | Bond Future | 9.89 Call | 0.01000 | 0.00001 | 0.00000 | 0.00000 | 0.00000 | 0.010 | 5.42 | 0.00 | 0.00 | 0 | 500.00 |
| R2030 | On 02/11/2023 | Bond Future | 10.07 Call | 0.14000 | 0.00014 | 0.00000 | 0.07000 | 0.00007 | 0.140 | 5.38 | 0.00 | 0.00 | 0 | 800.00 |
| R2030 | On 02/11/2023 | Bond Future | 10.39 Call | 35.23000 | 0.03523 | 0.00000 | 21.35000 | 0.02135 | 35.230 | 6.59 | 0.07 | 0.00 | 0 | 500.00 |
| R2030 | On 02/11/2023 | Bond Future | 10.62 Call | 227.47000 | 0.22747 | 0.00000 | 158.26000 | 0.15826 | 227.470 | 7.39 | 0.29 | 0.00 | 0 | 500.00 |
| R2030 | On 02/11/2023 | Bond Future | 11.12 Call | 1,490.52000 | 1.49052 | 0.00000 | 1,237.32000 | 1.23732 | 1,490.520 | 8.87 | 0.82 | 0.00 | 0 | 500.00 |
| R2030 | On 02/11/2023 | Bond Future | 11.43 Put | 37.76000 | 0.03776 | 0.00000 | 74.60000 | 0.07460 | 37.760 | 9.67 | (0.05) | 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 | ContractsTraded | Open Interest | |
|------------------|---------------|--------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|-----------------|---------------|-----------|
| R2030 | On 02/11/2023 | Bond Future | 11.57 | Put | 19.36000 | 0.01936 | 0.00000 | 41.41000 | 0.04141 | 19.360 | 10.00 | (0.03) | 0.00 | 0 | 800.00 |
| R2030 | On 02/11/2023 | Bond Future | 12.27 | Put | 0.52000 | 0.00052 | 0.00000 | 1.66000 | 0.00166 | 0.520 | 11.49 | 0.00 | 0.00 | 0 | 500.00 |
| R2030 | On 01/02/2024 | Bond Future | 0.00 | | 10.88547 | 87.67913 | 0.00000 | 10.97761 | 87.31440 | | 9.22 | 0.00 | 215,953,697.19 | 2,463 | 53,368.00 |
| R2030 | On 01/02/2024 | Bond Future | 9.57 | Call | 253.43000 | 0.25343 | 0.00000 | 245.98000 | 0.24598 | 253.430 | 9.37 | 0.12 | 0.00 | 0 | 400.00 |
| R2030 | On 01/02/2024 | Bond Future | 9.89 | Call | 411.77000 | 0.41177 | 0.00000 | 394.95000 | 0.39495 | 411.770 | 9.10 | 0.18 | 0.00 | 0 | 500.00 |
| R2030 | On 01/02/2024 | Bond Future | 9.93 | Call | 436.77000 | 0.43677 | 0.00000 | 418.31000 | 0.41831 | 436.770 | 9.07 | 0.19 | 0.00 | 0 | 1,360.00 |
| R2030 | On 01/02/2024 | Bond Future | 10.00 | Call | 483.69000 | 0.48369 | 0.00000 | 462.12000 | 0.46212 | 483.690 | 9.01 | 0.21 | 0.00 | 0 | 500.00 |
| R2030 | On 01/02/2024 | Bond Future | 10.07 | Call | 542.69000 | 0.54269 | 0.00000 | 509.87000 | 0.50987 | 542.690 | 9.01 | 0.23 | 0.00 | 0 | 400.00 |
| R2030 | On 01/02/2024 | Bond Future | 10.16 | Call | 626.54000 | 0.62654 | 0.00000 | 577.46000 | 0.57746 | 626.540 | 9.00 | 0.25 | 0.00 | 0 | 200.00 |
| R2030 | On 01/02/2024 | Bond Future | 10.39 | Call | 884.03000 | 0.88403 | 0.00000 | 803.93000 | 0.80393 | 884.030 | 8.99 | 0.33 | 0.00 | 0 | 500.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.00 | Put | 1,499.84000 | 1.49984 | 0.00000 | 1,685.17000 | 1.68517 | 1,499.840 | 9.22 | (0.45) | 0.00 | 0 | 700.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.31 | Put | 1,041.50000 | 1.04150 | 0.00000 | 1,177.63000 | 1.17763 | 1,041.500 | 9.46 | (0.34) | 0.00 | 0 | 1,360.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.75 | Put | 603.99000 | 0.60399 | 0.00000 | 687.35000 | 0.68735 | 603.990 | 9.86 | (0.22) | 0.00 | 0 | 200.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.85 | Put | 531.75000 | 0.53175 | 0.00000 | 606.85000 | 0.60685 | 531.750 | 9.96 | (0.20) | 0.00 | 0 | 500.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.86 | Put | 525.03000 | 0.52503 | 0.00000 | 599.34000 | 0.59934 | 525.030 | 9.97 | (0.20) | 0.00 | 0 | 500.00 |
| R2030 | On 01/02/2024 | Bond Future | 12.10 | Put | 385.17000 | 0.38517 | 0.00000 | 441.76000 | 0.44176 | 385.170 | 10.20 | (0.15) | 0.00 | 0 | 400.00 |
| R2030 | On 02/05/2024 | Bond Future | 0.00 | | 10.98915 | 89.63432 | 0.00000 | 11.08417 | 89.27037 | | 8.63 | 0.00 | 178,999,737.04 | 1,997 | 18,698.00 |
| R2030 | On 02/05/2024 | Bond Future | 9.66 | Call | 550.91000 | 0.55091 | 0.00000 | 555.27000 | 0.55527 | 550.910 | 8.50 | 0.19 | 0.00 | 0 | 1,000.00 |
| R2030 | On 02/05/2024 | Bond Future | 10.16 | Call | 956.12000 | 0.95612 | 0.00000 | 923.99000 | 0.92399 | 956.120 | 8.32 | 0.29 | 0.00 | 0 | 1,000.00 |
| R2030 | On 02/05/2024 | Bond Future | 10.62 | Call | 1,575.85000 | 1.57585 | 0.00000 | 1,488.11000 | 1.48811 | 1,575.850 | 8.42 | 0.41 | 0.00 | 0 | 500.00 |
| R2030 | On 02/05/2024 | Bond Future | 10.82 | Call | 1,923.99000 | 1.92399 | 0.00000 | 1,805.75000 | 1.80575 | 1,923.990 | 8.52 | 0.47 | 0.00 | 0 | 1,080.00 |
| R2030 | On 02/05/2024 | Bond Future | 11.12 | Call | 2,530.73000 | 2.53073 | 0.00000 | 2,373.09000 | 2.37309 | 2,530.730 | 8.72 | 0.55 | 0.00 | 0 | 500.00 |
| R2030 | On 02/05/2024 | Bond Future | 11.94 | Put | 1,036.30000 | 1.03630 | 0.00000 | 1,156.69000 | 1.15669 | 1,036.300 | 9.41 | (0.27) | 0.00 | 0 | 1,000.00 |
| R2030 | On 02/05/2024 | Bond Future | 12.38 | Put | 719.12000 | 0.71912 | 0.00000 | 808.72000 | 0.80872 | 719.120 | 9.81 | (0.20) | 0.00 | 0 | 1,080.00 |
| R2030 | On 02/05/2024 | Bond Future | 13.15 | Put | 362.14000 | 0.36214 | 0.00000 | 433.42000 | 0.43342 | 362.140 | 10.39 | (0.11) | 0.00 | 0 | 500.00 |
| R2030 | On 01/08/2024 | Bond Future | 0.00 | | 11.09336 | 87.66785 | 0.00000 | 11.19402 | 87.29576 | | 8.60 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 07/11/2024 | Bond Future | 0.00 | | 11.21718 | 89.78232 | 0.00000 | 11.32649 | 89.39377 | | 7.86 | 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 | | 11.71799 | 82.61785 | 0.00000 | 11.80457 | 82.22063 | | 10.70 | 0.00 | 0.00 | 0 | 68,825.00 |
| R2032 | On 02/11/2023 | Bond Future | 10.35 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 7.82 | 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 | | 6.96 | 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 | | 6.93 | 0.00 | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 10.71 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 6.48 | 0.00 | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 10.85 | Call | 0.02000 | 0.00002 | 0.00000 | 0.00000 | 0.00000 | 0.020 | 6.81 | 0.00 | 0.00 | 0 | 10,000.00 |
| R2032 | On 02/11/2023 | Bond Future | 11.00 | Put | 3,395.10000 | 3.39510 | 0.00000 | 3,791.54000 | 3.79154 | 3,395.100 | 7.54 | (1.00) | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 11.09 | Call | 4.15000 | 0.00415 | 0.00000 | 0.50000 | 0.00050 | 4.150 | 7.98 | 0.01 | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 11.28 | Put | 2,093.68000 | 2.09368 | 0.00000 | 2,459.65000 | 2.45965 | 2,093.680 | 8.88 | (0.93) | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 11.50 | Put | 1,245.74000 | 1.24574 | 0.00000 | 1,533.12000 | 1.53312 | 1,245.740 | 9.77 | (0.74) | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 11.60 | Put | 942.76000 | 0.94276 | 0.00000 | 1,184.16000 | 1.18416 | 942.760 | 10.14 | (0.63) | 0.00 | 0 | 15,500.00 |
| R2032 | On 02/11/2023 | Bond Future | 11.78 | Put | 537.96000 | 0.53796 | 0.00000 | 700.05000 | 0.70005 | 537.960 | 10.80 | (0.43) | 0.00 | 0 | 500.00 |
| R2032 | On 02/11/2023 | Bond Future | 12.26 | Put | 88.83000 | 0.08883 | 0.00000 | 127.88000 | 0.12788 | 88.830 | 12.37 | (0.10) | 0.00 | 0 | 500.00 |
| R2032 | On 01/02/2024 | Bond Future | 0.00 | | 11.83937 | 84.44239 | 0.00000 | 11.93079 | 84.03275 | | 11.30 | 0.00 | 6,924,275.98 | 82 | 84,170.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.01 | Call | 102.10000 | 0.10210 | 0.00000 | 91.30000 | 0.09130 | 102.100 | 11.09 | 0.05 | 0.00 | 0 | 1,200.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.59 | Call | 301.84000 | 0.30184 | 0.00000 | 270.70000 | 0.27070 | 301.840 | 10.80 | 0.13 | 0.00 | 0 | 500.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.76 | Call | 402.78000 | 0.40278 | 0.00000 | 361.68000 | 0.36168 | 402.780 | 10.72 | 0.16 | 0.00 | 0 | 1,200.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.78 | Call | 416.29000 | 0.41629 | 0.00000 | 373.94000 | 0.37394 | 416.290 | 10.71 | 0.17 | 0.00 | 0 | 200.00 |
| R2032 | On 01/02/2024 | Bond Future | 11.09 | Call | 690.65000 | 0.69065 | 0.00000 | 622.72000 | 0.62272 | 690.650 | 10.64 | 0.25 | 0.00 | 0 | 500.00 |
| R2032 | On 01/02/2024 | Bond Future | 11.75 | Put | 2,199.50000 | 2.19950 | 0.00000 | 2,457.31000 | 2.45731 | 2,199.500 | 11.05 | (0.52) | 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 | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|----------|------------|-------------|--------------|----------------|-------------------|------------|---------------|-------------|-----------------|---------------|
| R2032 | On 01/02/2024 | Bond Future | 12.50 | Put | 961.45000 | 0.96145 | 0.00000 | 1,115.93000 | 1.11593 | 961.450 | 11.89 | (0.28) | 0.00 | 0 | 200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 12.62 | Put | 837.38000 | 0.83738 | 0.00000 | 977.37000 | 0.97737 | 837.380 | 12.04 | (0.25) | 0.00 | 0 | 1,200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 12.73 | Put | 736.93000 | 0.73693 | 0.00000 | 864.43000 | 0.86443 | 736.930 | 12.18 | (0.23) | 0.00 | 0 | 500.00 | |
| R2032 | On 02/05/2024 | Bond Future | 0.00 | | 11.96548 | 82.16322 | 0.00000 | 12.05936 | 81.75274 | | 11.57 | 0.00 | 0.00 | 0 | 61,107.00 | |
| R2032 | On 02/05/2024 | Bond Future | 10.36 | Call | 512.03000 | 0.51203 | 0.00000 | 476.47000 | 0.47647 | 512.030 | 11.15 | 0.15 | 0.00 | 0 | 1,000.00 | |
| R2032 | On 02/05/2024 | Bond Future | 10.59 | Call | 667.12000 | 0.66712 | 0.00000 | 621.31000 | 0.62131 | 667.120 | 11.05 | 0.19 | 0.00 | 0 | 500.00 | |
| R2032 | On 02/05/2024 | Bond Future | 10.65 | Call | 713.37000 | 0.71337 | 0.00000 | 664.49000 | 0.66449 | 713.370 | 11.03 | 0.20 | 0.00 | 0 | 1,550.00 | |
| R2032 | On 02/05/2024 | Bond Future | 10.86 | Call | 896.10000 | 0.89610 | 0.00000 | 835.33000 | 0.83533 | 896.100 | 10.95 | 0.24 | 0.00 | 0 | 1,000.00 | |
| R2032 | On 02/05/2024 | Bond Future | 11.09 | Call | 1,153.22000 | 1.15322 | 0.00000 | 1,061.00000 | 1.06100 | 1,153.220 | 10.93 | 0.29 | 0.00 | 0 | 500.00 | |
| R2032 | On 02/05/2024 | Bond Future | 11.35 | Call | 1,535.03000 | 1.53503 | 0.00000 | 1,388.73000 | 1.38873 | 1,535.030 | 11.06 | 0.36 | 0.00 | 0 | 1,550.00 | |
| R2032 | On 02/05/2024 | Bond Future | 12.90 | Put | 1,373.78000 | 1.37378 | 0.00000 | 1,452.79000 | 1.45279 | 1,373.780 | 12.59 | (0.28) | 0.00 | 0 | 1,000.00 | |
| R2032 | On 02/05/2024 | Bond Future | 13.18 | Put | 1,111.61000 | 1.11161 | 0.00000 | 1,173.91000 | 1.17391 | 1,111.610 | 12.93 | (0.23) | 0.00 | 0 | 500.00 | |
| R2032 | On 02/05/2024 | Bond Future | 13.35 | Put | 977.35000 | 0.97735 | 0.00000 | 1,031.05000 | 1.03105 | 977.350 | 13.13 | (0.21) | 0.00 | 0 | 1,550.00 | |
| R2032 | On 01/08/2024 | Bond Future | 0.00 | | 12.09093 | 84.03264 | 0.00000 | 12.18933 | 83.61289 | | 10.82 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 07/11/2024 | Bond Future | 0.00 | | 12.24606 | 81.89148 | 0.00000 | 12.35146 | 81.45464 | | 10.21 | 0.00 | 0.00 | 0 | 243.00 | |
| R2032 | On 07/11/2024 | Bond Future | 11.64 | Call | 2,193.05000 | 2.19305 | 0.00000 | 1,985.80000 | 1.98580 | 2,193.050 | 9.77 | 0.40 | 0.00 | 0 | 1,615.00 | |
| R2032 | On 07/11/2024 | Bond Future | 13.36 | Put | 1,864.25000 | 1.86425 | 0.00000 | 1,927.04000 | 1.92704 | 1,864.250 | 11.28 | (0.29) | 0.00 | 0 | 1,615.00 | |
| R2032 | On 31/03/2032 | Price Contribution | 0.00 | | 100.00000 | 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 | | 12.39524 | 80.52196 | 0.00000 | 12.46188 | 80.18492 | | 12.74 | 0.00 | 30,115,213.04 | 374 | 103,867.00 | |
| R2035 | On 02/11/2023 | Bond Future | 10.62 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 12.23 | 0.00 | 0.00 | 0 | 400.00 | |
| R2035 | On 02/11/2023 | Bond Future | 11.12 | Call | 0.05000 | 0.00005 | 0.00000 | 0.03000 | 0.00003 | 0.050 | 11.75 | 0.00 | 0.00 | 0 | 400.00 | |
| R2035 | On 02/11/2023 | Bond Future | 11.70 | Call | 14.66000 | 0.01466 | 0.00000 | 11.88000 | 0.01188 | 14.660 | 11.62 | 0.02 | 0.00 | 0 | 6,500.00 | |
| R2035 | On 02/11/2023 | Bond Future | 11.74 | Call | 20.42000 | 0.02042 | 0.00000 | 16.50000 | 0.01650 | 20.420 | 11.67 | 0.03 | 0.00 | 0 | 731.00 | |
| R2035 | On 02/11/2023 | Bond Future | 12.24 | Call | 419.99000 | 0.41999 | 0.00000 | 345.53000 | 0.34553 | 419.990 | 12.33 | 0.34 | 0.00 | 0 | 731.00 | |
| R2035 | On 02/11/2023 | Bond Future | 12.85 | Put | 128.76000 | 0.12876 | 0.00000 | 201.14000 | 0.20114 | 128.760 | 13.33 | (0.13) | 0.00 | 0 | 400.00 | |
| R2035 | On 02/11/2023 | Bond Future | 13.59 | Put | 2.35000 | 0.00235 | 0.00000 | 5.60000 | 0.00560 | 2.350 | 14.58 | 0.00 | 0.00 | 0 | 731.00 | |
| R2035 | On 01/02/2024 | Bond Future | 0.00 | | 12.53386 | 82.30023 | 0.00000 | 12.60410 | 81.95223 | | 13.00 | 0.00 | 5,843,316.33 | 71 | 57,549.00 | |
| R2035 | On 01/02/2024 | Bond Future | 10.62 | Call | 61.11000 | 0.06111 | 0.00000 | 54.79000 | 0.05479 | 61.110 | 11.74 | 0.03 | 0.00 | 0 | 400.00 | |
| R2035 | On 01/02/2024 | Bond Future | 11.12 | Call | 202.31000 | 0.20231 | 0.00000 | 182.19000 | 0.18219 | 202.310 | 11.75 | 0.09 | 0.00 | 0 | 400.00 | |
| R2035 | On 01/02/2024 | Bond Future | 13.46 | Put | 864.41000 | 0.86441 | 0.00000 | 906.96000 | 0.90696 | 864.410 | 14.49 | (0.23) | 0.00 | 0 | 400.00 | |
| R2035 | On 02/05/2024 | Bond Future | 0.00 | | 12.66631 | 79.62290 | 0.00000 | 12.73786 | 79.27519 | | 13.17 | 0.00 | 29,778,964.60 | 374 | 100,132.00 | |
| R2035 | On 01/08/2024 | Bond Future | 0.00 | | 12.79737 | 81.43460 | 0.00000 | 12.87200 | 81.07901 | | 12.65 | 0.00 | 0.00 | 0 | 0.00 | |
| R2035 | On 07/11/2024 | Bond Future | 0.00 | | 12.96084 | 78.88107 | 0.00000 | 13.04048 | 78.51018 | | 11.85 | 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 | | 12.71971 | 75.56906 | 0.00000 | 12.77624 | 75.28521 | | 13.64 | 0.00 | 0.00 | 0 | 28,893.00 | |
| R2037 | On 02/11/2023 | Bond Future | 12.02 | Call | 15.65000 | 0.01565 | 0.00000 | 13.58000 | 0.01358 | 15.650 | 12.52 | 0.02 | 0.00 | 0 | 731.00 | |
| R2037 | On 02/11/2023 | Bond Future | 12.52 | Call | 356.35000 | 0.35635 | 0.00000 | 304.84000 | 0.30484 | 356.350 | 13.24 | 0.30 | 0.00 | 0 | 731.00 | |
| R2037 | On 02/11/2023 | Bond Future | 13.89 | Put | 3.38000 | 0.00338 | 0.00000 | 7.12000 | 0.00712 | 3.380 | 15.70 | 0.00 | 0.00 | 0 | 731.00 | |
| R2037 | On 01/02/2024 | Bond Future | 0.00 | | 12.85436 | 72.98182 | 0.00000 | 12.91390 | 72.68835 | | 14.75 | 0.00 | 2,189,454.60 | 30 | 129,005.00 | |
| R2037 | On 01/02/2024 | Bond Future | 12.09 | Call | 729.43000 | 0.72943 | 0.00000 | 674.84000 | 0.67484 | 729.430 | 13.45 | 0.24 | 0.00 | 0 | 2,500.00 | |
| R2037 | On 01/02/2024 | Bond Future | 12.93 | Put | 2,086.26000 | 2.08626 | 0.00000 | 2,239.76000 | 2.23976 | 2,086.260 | 14.63 | (0.46) | 0.00 | 0 | 2,500.00 | |
| R2037 | On 01/02/2024 | Bond Future | 13.93 | Put | 716.24000 | 0.71624 | 0.00000 | 785.22000 | 0.78522 | 716.240 | 16.39 | (0.19) | 0.00 | 0 | 2,500.00 | |
| R2037 | On 02/05/2024 | Bond Future | 0.00 | | 12.99374 | 74.60913 | 0.00000 | 13.05416 | 74.31661 | | 14.15 | 0.00 | 0.00 | 0 | 0.00 | |
| R2037 | On 01/08/2024 | Bond Future | 0.00 | | 13.13627 | 72.05035 | 0.00000 | 13.19923 | 71.75130 | | 14.48 | 0.00 | 0.00 | 0 | 0.00 | |
| R2037 | On 01/08/2024 | Bond Future | 12.11 | Call | 1,565.34000 | 1.56534 | 0.00000 | 1,481.91000 | 1.48191 | 1,565.340 | 13.53 | 0.30 | 0.00 | 0 | 1,383.00 | |
| R2037 | On 01/08/2024 | Bond Future | 13.17 | Put | 3,573.65000 | 3.57365 | 0.00000 | 3,717.49000 | 3.71749 | 3,573.650 | 14.38 | (0.47) | 0.00 | 0 | 1,383.00 | |
| R2037 | On 01/08/2024 | Bond Future | 13.82 | Put | 2,419.64000 | 2.41964 | 0.00000 | 2,523.21000 | 2.52321 | 2,419.640 | 15.24 | (0.34) | 0.00 | 0 | 1,383.00 | |
| R2037 | On 07/11/2024 | Bond Future | 0.00 | | 13.29482 | 73.78713 | 0.00000 | 13.36195 | 73.47458 | | 13.28 | 0.00 | 0.00 | 0 | 469.00 | |

| 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 31/01/2037 | 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 |
| R2040 | On 06/10/2015 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 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 | | 12.93992 | 75.91675 | 0.00000 | 12.99145 | 75.64537 | | | 14.34 | 0.00 | 0.00 | 0 | 20,105.00 |
| R2040 | On 02/11/2023 | Bond Future | 11.50 | Call | 0.01000 | 0.00001 | 0.00000 | 0.00000 | 0.00000 | 0.010 | | 13.32 | 0.00 | 0.00 | 0 | 875.00 |
| R2040 | On 02/11/2023 | Bond Future | 11.80 | Call | 0.23000 | 0.00023 | 0.00000 | 0.19000 | 0.00019 | 0.230 | | 13.01 | 0.00 | 0.00 | 0 | 128.00 |
| R2040 | On 02/11/2023 | Bond Future | 12.10 | Call | 4.60000 | 0.00460 | 0.00000 | 4.20000 | 0.00420 | 4.600 | | 12.93 | 0.01 | 0.00 | 0 | 225.00 |
| R2040 | On 02/11/2023 | Bond Future | 12.60 | Call | 188.74000 | 0.18874 | 0.00000 | 163.70000 | 0.16370 | 188.740 | | 13.62 | 0.18 | 0.00 | 0 | 128.00 |
| R2040 | On 02/11/2023 | Bond Future | 12.97 | Put | 738.76000 | 0.73876 | 0.00000 | 905.42000 | 0.90542 | 738.760 | | 14.29 | (0.46) | 0.00 | 0 | 875.00 |
| R2040 | On 02/11/2023 | Bond Future | 13.10 | Put | 473.59000 | 0.47359 | 0.00000 | 604.92000 | 0.60492 | 473.590 | | 14.53 | (0.34) | 0.00 | 0 | 1,100.00 |
| R2040 | On 02/11/2023 | Bond Future | 13.64 | Put | 46.90000 | 0.04690 | 0.00000 | 74.15000 | 0.07415 | 46.900 | | 15.57 | (0.05) | 0.00 | 0 | 128.00 |
| R2040 | On 02/11/2023 | Bond Future | 13.90 | Put | 12.33000 | 0.01233 | 0.00000 | 22.00000 | 0.02200 | 12.330 | | 16.07 | (0.02) | 0.00 | 0 | 1,100.00 |
| R2040 | On 01/02/2024 | Bond Future | 0.00 | | 13.07637 | 73.08676 | 0.00000 | 13.13066 | 72.80605 | | | 15.55 | 0.00 | 24,410,977.84 | 334 | 137,752.00 |
| R2040 | On 01/02/2024 | Bond Future | 12.30 | Call | 752.34000 | 0.75234 | 0.00000 | 698.26000 | 0.69826 | 752.340 | | 14.12 | 0.24 | 0.00 | 0 | 1,000.00 |
| R2040 | On 01/02/2024 | Bond Future | 12.90 | Call | 1,907.25000 | 1.90725 | 0.00000 | 1,794.28000 | 1.79428 | 1,907.250 | | 14.95 | 0.45 | 0.00 | 0 | 1,000.00 |
| R2040 | On 01/02/2024 | Bond Future | 13.90 | Put | 1,000.72000 | 1.00072 | 0.00000 | 1,077.71000 | 1.07771 | 1,000.720 | | 16.77 | (0.25) | 0.00 | 0 | 1,000.00 |
| R2040 | On 02/05/2024 | Bond Future | 0.00 | | 13.21691 | 74.71643 | 0.00000 | 13.27193 | 74.43693 | | | 14.93 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 01/08/2024 | Bond Future | 0.00 | | 13.36071 | 71.90970 | 0.00000 | 13.41803 | 71.62394 | | | 15.39 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/11/2024 | Bond Future | 0.00 | | 13.51973 | 73.64281 | 0.00000 | 13.58088 | 73.34388 | | | 14.47 | 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 | | 13.02443 | 72.05662 | 0.00000 | 13.08096 | 71.76122 | | | 15.01 | 0.00 | 1,441,132,400.00 | 20,000 | 35,281.00 |
| R2044 | On 02/11/2023 | Bond Future | 12.00 | Call | 0.64000 | 0.00064 | 0.00000 | 0.60000 | 0.00060 | 0.640 | | 13.39 | 0.00 | 0.00 | 0 | 5,860.00 |
| R2044 | On 02/11/2023 | Bond Future | 12.75 | Put | 1,733.98000 | 1.73398 | 0.00000 | 1,972.05000 | 1.97205 | 1,733.980 | | 14.53 | (0.76) | 0.00 | 0 | 5,860.00 |
| R2044 | On 02/11/2023 | Bond Future | 13.00 | Put | 880.78000 | 0.88078 | 0.00000 | 1,049.69000 | 1.04969 | 880.780 | | 15.01 | (0.52) | 0.00 | 0 | 6,375.00 |
| R2044 | On 01/02/2024 | Bond Future | 0.00 | | 13.15752 | 69.26659 | 0.00000 | 13.21698 | 68.96148 | | | 16.31 | 0.00 | 693,497,099.08 | 10,012 | 102,098.00 |
| R2044 | On 01/02/2024 | Bond Future | 13.25 | Put | 2,167.46000 | 2.16746 | 0.00000 | 2,319.70000 | 2.31970 | 2,167.460 | | 16.31 | (0.45) | 0.00 | 0 | 5,000.00 |
| R2044 | On 02/05/2024 | Bond Future | 0.00 | | 13.29417 | 70.81105 | 0.00000 | 13.35462 | 70.50622 | | | 15.67 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/08/2024 | Bond Future | 0.00 | | 13.43384 | 68.04062 | 0.00000 | 13.49680 | 67.72898 | | | 16.21 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/11/2024 | Bond Future | 0.00 | | 13.58773 | 69.68036 | 0.00000 | 13.65469 | 69.35526 | | | 15.26 | 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 | | 12.93434 | 70.79747 | 0.00000 | 12.99088 | 70.49701 | | | 15.60 | 0.00 | 4,318,645,670.00 | 61,000 | 27,404.00 |
| R2048 | On 02/11/2023 | Bond Future | 11.80 | Call | 0.24000 | 0.00024 | 0.00000 | 0.19000 | 0.00019 | 0.240 | | 14.16 | 0.00 | 0.00 | 0 | 207.00 |
| R2048 | On 02/11/2023 | Bond Future | 12.50 | Call | 111.35000 | 0.11135 | 0.00000 | 94.33000 | 0.09433 | 111.350 | | 14.64 | 0.12 | 0.00 | 0 | 207.00 |
| R2048 | On 02/11/2023 | Bond Future | 13.60 | Put | 58.02000 | 0.05802 | 0.00000 | 92.51000 | 0.09251 | 58.020 | | 16.85 | (0.06) | 0.00 | 0 | 207.00 |
| R2048 | On 01/02/2024 | Bond Future | 0.00 | | 13.06728 | 72.36099 | 0.00000 | 13.12677 | 72.05073 | | | 15.95 | 0.00 | 2,244,637,909.80 | 31,020 | 216,662.00 |
| R2048 | On 01/02/2024 | Bond Future | 11.50 | Call | 152.62000 | 0.15262 | 0.00000 | 137.82000 | 0.13782 | 152.620 | | 14.40 | 0.06 | 0.00 | 0 | 1,000.00 |
| R2048 | On 01/02/2024 | Bond Future | 12.30 | Call | 812.16000 | 0.81216 | 0.00000 | 711.44000 | 0.71144 | 812.160 | | 14.81 | 0.25 | 0.00 | 0 | 100.00 |
| R2048 | On 01/02/2024 | Bond Future | 13.10 | Put | 2,398.52000 | 2.39852 | 0.00000 | 2,488.67000 | 2.48867 | 2,398.520 | | 16.14 | (0.47) | 0.00 | 0 | 1,100.00 |
| R2048 | On 01/02/2024 | Bond Future | 13.37 | Put | 1,836.01000 | 1.83601 | 0.00000 | 1,897.34000 | 1.89734 | 1,836.010 | | 16.65 | (0.39) | 0.00 | 0 | 1,000.00 |
| R2048 | On 01/02/2024 | Bond Future | 13.90 | Put | 1,077.55000 | 1.07755 | 0.00000 | 1,103.72000 | 1.10372 | 1,077.550 | | 17.67 | (0.25) | 0.00 | 0 | 1,100.00 |
| R2048 | On 02/05/2024 | Bond Future | 0.00 | | 13.19371 | 69.52557 | 0.00000 | 13.25420 | 69.21544 | | | 16.30 | 0.00 | 0.00 | 0 | 12,631.00 |
| R2048 | On 01/08/2024 | Bond Future | 0.00 | | 13.31864 | 71.10743 | 0.00000 | 13.38156 | 70.79036 | | | 15.84 | 0.00 | 0.00 | 0 | 13,000.00 |
| R2048 | On 07/11/2024 | Bond Future | 0.00 | | 13.47049 | 68.36801 | 0.00000 | 13.53745 | 68.03735 | | | 15.87 | 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 | | 12.93881 | 91.27785 | 0.00000 | 12.99531 | 90.89280 | | | 15.77 | 0.00 | 47,464,482.00 | 520 | 3,320.00 |
| R2053 | On 01/02/2024 | Bond Future | 0.00 | | 13.06782 | 93.29370 | 0.00000 | 13.12727 | 92.89611 | | | 16.12 | 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 |
|-------------------------|---------------|--------------------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------------------|---------------|------------------|---------------|
| R2053 | On 02/05/2024 | Bond Future | 0.00 | 13.20020 | 89.50905 | 0.00000 | 13.26076 | 89.11174 | | 16.48 | 0.00 | 46,544,706.00 | 520 | 5,189.00 |
| R2053 | On 01/08/2024 | Bond Future | 0.00 | 13.33107 | 91.54549 | 0.00000 | 13.39417 | 91.13917 | | 16.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 07/11/2024 | Bond Future | 0.00 | 13.48607 | 87.87911 | 0.00000 | 13.55334 | 87.45543 | | 16.04 | 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 | 12.46251 | 61.92181 | 0.00000 | 12.51887 | 61.67308 | | 14.40 | 0.00 | 0.00 | 0 | 18,738.00 |
| R209 | On 01/02/2024 | Bond Future | 0.00 | 12.58156 | 63.28929 | 0.00000 | 12.64067 | 63.03236 | | 14.73 | 0.00 | 2,848,018.05 | 45 | 12,672.00 |
| R209 | On 02/05/2024 | Bond Future | 0.00 | 12.70373 | 61.54743 | 0.00000 | 12.76365 | 61.29099 | | 14.88 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2024 | Bond Future | 0.00 | 12.82450 | 62.94780 | 0.00000 | 12.88671 | 62.68558 | | 14.40 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2024 | Bond Future | 0.00 | 12.96886 | 61.30845 | 0.00000 | 13.03498 | 61.03471 | | 13.74 | 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 | 225.79855 | 225.79855 | 0.00000 | 225.76346 | 225.76346 | | 0.00 | 0.00 | 0.00 | 0 | 136.00 |
| R210 | On 01/02/2024 | Bond Future | 0.00 | 230.84112 | 230.84112 | 0.00000 | 230.79514 | 230.79514 | | 0.00 | 0.00 | 0.00 | 0 | 501.00 |
| R210 | On 02/05/2024 | Bond Future | 0.00 | 232.78608 | 232.78608 | 0.00000 | 232.76202 | 232.76202 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2024 | Bond Future | 0.00 | 238.13593 | 238.13593 | 0.00000 | 238.11171 | 238.11171 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/11/2024 | Bond Future | 0.00 | 240.60204 | 240.60204 | 0.00000 | 240.55777 | 240.55777 | | 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 | 11.38282 | 79.92564 | 0.00000 | 11.45429 | 79.62721 | | 10.04 | 0.00 | 0.00 | 0 | 15,385.00 |
| R213 | On 02/11/2023 | Bond Future | 10.94 Call | 31.82000 | 0.03182 | 0.00000 | 22.61000 | 0.02261 | 31.820 | 7.96 | 0.06 | 0.00 | 0 | 731.00 |
| R213 | On 02/11/2023 | Bond Future | 11.44 Call | 717.92000 | 0.71792 | 0.00000 | 589.81000 | 0.58981 | 717.920 | 9.83 | 0.57 | 0.00 | 0 | 731.00 |
| R213 | On 02/11/2023 | Bond Future | 12.70 Put | 1.99000 | 0.00199 | 0.00000 | 4.93000 | 0.00493 | 1.990 | 13.35 | 0.00 | 0.00 | 0 | 731.00 |
| R213 | On 01/02/2024 | Bond Future | 0.00 | 11.50267 | 81.69074 | 0.00000 | 11.57856 | 81.38217 | | 10.54 | 0.00 | 4,819,753.66 | 59 | 25,671.00 |
| R213 | On 02/05/2024 | Bond Future | 0.00 | 11.61664 | 79.95327 | 0.00000 | 11.69423 | 79.64587 | | 10.56 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 01/08/2024 | Bond Future | 0.00 | 11.72808 | 81.77254 | 0.00000 | 11.80960 | 81.45819 | | 9.95 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2024 | Bond Future | 0.00 | 11.87607 | 80.18241 | 0.00000 | 11.96403 | 79.85381 | | 9.53 | 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 | 12.78328 | 57.79806 | 0.00000 | 12.83971 | 57.54783 | | 15.65 | 0.00 | 13,409,149.92 | 232 | 20,383.00 |
| R214 | On 01/02/2024 | Bond Future | 0.00 | 12.90835 | 59.07451 | 0.00000 | 12.96753 | 58.81614 | | 16.02 | 0.00 | 945,192.16 | 16 | 6,595.00 |
| R214 | On 02/05/2024 | Bond Future | 0.00 | 13.02706 | 57.08686 | 0.00000 | 13.08707 | 56.82852 | | 16.32 | 0.00 | 13,244,151.52 | 232 | 2,002.00 |
| R214 | On 01/08/2024 | Bond Future | 0.00 | 13.14379 | 58.38575 | 0.00000 | 13.20602 | 58.12162 | | 15.88 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2024 | Bond Future | 0.00 | 13.28615 | 56.48523 | 0.00000 | 13.35212 | 56.20984 | | 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 : | | | | | | | | | | | 10,536,947,651.72 | | 133,965 | 1,762,241.00 |
| Grand Total: | | | | | | | | | | | 10,536,947,651.72 | | 133,965 | 1,762,241.00 |