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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/01/2023

| 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 | 02/02/2023 | Index Future | 861.24600 | 861.24600 | 861.76700 | 861.76700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On | 04/05/2023 | Index Future | 877.79600 | 877.79600 | 878.33100 | 878.33100 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On | 03/08/2023 | Index Future | 895.73200 | 895.73200 | 896.28200 | 896.28200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On | 02/11/2023 | Index Future | 913.76100 | 913.76100 | 914.32200 | 914.32200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On | 01/02/2024 | Index Future | 932.08000 | 932.08000 | 932.65100 | 932.65100 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On | 02/02/2023 | Index Future | 997.91400 | 997.91400 | 998.95100 | 998.95100 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On | 04/05/2023 | Index Future | 1,017.09100 | 1,017.09100 | 1,018.15300 | 1,018.15300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On | 03/08/2023 | Index Future | 1,037.87300 | 1,037.87300 | 1,038.96100 | 1,038.96100 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On | 02/11/2023 | Index Future | 1,058.76400 | 1,058.76400 | 1,059.87300 | 1,059.87300 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On | 01/02/2024 | Index Future | 1,079.98900 | 1,079.98900 | 1,081.11900 | 1,081.11900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On | 02/02/2023 | Index Future | 870.81900 | 870.81900 | 871.35700 | 871.35700 | | | | 0.00 | 0.00 | 0 | 111.00 |
| ALBI | On | 04/05/2023 | Index Future | 887.55300 | 887.55300 | 888.10600 | 888.10600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On | 03/08/2023 | Index Future | 905.68900 | 905.68900 | 906.25700 | 906.25700 | | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ALBI | On 02/11/2023 | Index Future | 923.91900 | 923.91900 | | 924.49800 | 924.49800 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/02/2024 | Index Future | 942.44100 | 942.44100 | | 943.03000 | 943.03000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/02/2023 | Bond Future | 12.13421 | 75.75190 | | 12.13616 | 75.74268 | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 04/05/2023 | Bond Future | 12.29669 | 73.43243 | | 12.29864 | 73.42341 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/08/2023 | Bond Future | 12.44592 | 74.95136 | | 12.44788 | 74.94249 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/11/2023 | Bond Future | 12.61159 | 72.68211 | | 12.61364 | 72.67303 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2024 | Bond Future | 12.79180 | 74.15313 | | 12.79397 | 74.14374 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/02/2023 | Bond Future | 12.41736 | 73.99076 | | 12.41906 | 73.98135 | | | 0.00 | 0.00 | 0 | 4,195.00 |
| ES42 | On 04/05/2023 | Bond Future | 12.56595 | 71.16819 | | 12.56766 | 71.15892 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/08/2023 | Bond Future | 12.69930 | 72.64124 | | 12.70101 | 72.63213 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/11/2023 | Bond Future | 12.84605 | 69.85715 | | 12.84784 | 69.84780 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/02/2024 | Bond Future | 12.99753 | 71.27011 | | 12.99941 | 71.26048 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/02/2023 | GOVI | 858.59300 | 858.59300 | | 859.15800 | 859.15800 | | | 0.00 | 0.00 | 0 | 849.00 |
| GOVI | On 04/05/2023 | GOVI | 875.09200 | 875.09200 | | 875.67200 | 875.67200 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 03/08/2023 | GOVI | 892.97300 | 892.97300 | | 893.56800 | 893.56800 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/11/2023 | GOVI | 910.94700 | 910.94700 | | 911.55400 | 911.55400 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/02/2024 | GOVI | 929.20900 | 929.20900 | | 929.82700 | 929.82700 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/02/2023 | Bond Future | 166.26432 | 166.26432 | | 166.29610 | 166.29610 | | | 0.00 | 0.00 | 0 | 6,568.00 |
| I2025 | On 04/05/2023 | Bond Future | 169.50048 | 169.50048 | | 169.53369 | 169.53369 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 03/08/2023 | Bond Future | 171.25999 | 171.25999 | | 171.29457 | 171.29457 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/11/2023 | Bond Future | 174.74583 | 174.74583 | | 174.78100 | 174.78100 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/02/2024 | Bond Future | 176.49628 | 176.49628 | | 176.53174 | 176.53174 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 02/02/2023 | Bond Future | 120.43848 | 120.43848 | | 120.77972 | 120.77972 | | | 0.00 | 0.00 | 0 | 1,476.00 |
| I2029 | On 04/05/2023 | Bond Future | 121.48734 | 121.48734 | | 121.83574 | 121.83574 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 03/08/2023 | Bond Future | 123.99887 | 123.99887 | | 124.35508 | 124.35508 | | | 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 | 125.19305 | 125.19305 | | 125.55631 | 125.55631 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/02/2024 | Bond Future | 127.72941 | 127.72941 | | 128.09981 | 128.09981 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/02/2023 | Bond Future | 116.76503 | 116.76503 | | 117.17575 | 117.17575 | | | 0.00 | 0.00 | 0 | 7,312.00 |
| I2033 | On 04/05/2023 | Bond Future | 117.65189 | 117.65189 | | 118.07104 | 118.07104 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 03/08/2023 | Bond Future | 120.08397 | 120.08397 | | 120.51239 | 120.51239 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/11/2023 | Bond Future | 121.10786 | 121.10786 | | 121.54483 | 121.54483 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/02/2024 | Bond Future | 123.56154 | 123.56154 | | 124.00712 | 124.00712 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/02/2023 | Bond Future | 129.27550 | 129.27550 | | 129.11279 | 129.11279 | | | 0.00 | 0.00 | 0 | 3,782.00 |
| I2038 | On 04/05/2023 | Bond Future | 131.79177 | 131.79177 | | 131.62655 | 131.62655 | | | 0.00 | 0.00 | 0 | 1,583.00 |
| I2038 | On 03/08/2023 | Bond Future | 132.55372 | 132.55372 | | 132.38564 | 132.38564 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/11/2023 | Bond Future | 135.25167 | 135.25167 | | 135.08016 | 135.08016 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 01/02/2024 | Bond Future | 135.97797 | 135.97797 | | 135.80255 | 135.80255 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/02/2023 | Bond Future | 116.36756 | 116.36756 | | 116.45613 | 116.45613 | | | 0.00 | 0.00 | 0 | 13,798.00 |
| I2046 | On 04/05/2023 | Bond Future | 116.59709 | 116.59709 | | 116.68801 | 116.68801 | | | 0.00 | 0.00 | 0 | 4,935.00 |
| I2046 | On 03/08/2023 | Bond Future | 119.00784 | 119.00784 | | 119.10123 | 119.10123 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/11/2023 | Bond Future | 119.34073 | 119.34073 | | 119.43557 | 119.43557 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 01/02/2024 | Bond Future | 121.75799 | 121.75799 | | 121.85462 | 121.85462 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/02/2023 | Bond Future | 117.46599 | 117.46599 | | 118.20434 | 118.20434 | | | 0.00 | 0.00 | 0 | 10,449.00 |
| I2050 | On 04/05/2023 | Bond Future | 119.75245 | 119.75245 | | 120.50557 | 120.50557 | | | 0.00 | 0.00 | 0 | 3,472.00 |
| I2050 | On 03/08/2023 | Bond Future | 120.04703 | 120.04703 | | 120.81624 | 120.81624 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/11/2023 | Bond Future | 122.49042 | 122.49042 | | 123.27520 | 123.27520 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 01/02/2024 | Bond Future | 122.72923 | 122.72923 | | 123.52967 | 123.52967 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I GOV | On 02/02/2023 | Index Future | 325.77400 | 325.77400 | | 326.31800 | 326.31800 | | | 0.00 | 0.00 | 0 | 640.00 |
| I GOV | On 04/05/2023 | Index Future | 332.11500 | 332.11500 | | 332.67000 | 332.67000 | | | 0.00 | 0.00 | 0 | 16.00 |
| I GOV | On 03/08/2023 | Index Future | 338.98000 | 338.98000 | | 339.54800 | 339.54800 | | | 0.00 | 0.00 | 0 | 0.00 |
| I GOV | On 02/11/2023 | Index Future | 345.88000 | 345.88000 | | 346.45900 | 346.45900 | | | 0.00 | 0.00 | 0 | 0.00 |
| I GOV | On 01/02/2024 | Index Future | 352.88900 | 352.88900 | | 353.48000 | 353.48000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/01/2023 | Jibar Tradeable Future | 7.26500 | 92.73500 | | 7.34500 | 92.65500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/02/2023 | Jibar Tradeable Future | 7.69000 | 92.31000 | | 7.67500 | 92.32500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2023 | Jibar Tradeable Future | 7.71500 | 92.28500 | | 7.70500 | 92.29500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/04/2023 | Jibar Tradeable Future | 7.82000 | 92.18000 | | 7.79500 | 92.20500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/05/2023 | Jibar Tradeable Future | 7.83000 | 92.17000 | | 7.79000 | 92.21000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| JIBAR FUTURE | On 21/06/2023 | Jibar Tradeable Future | | | 7.85500 | 92.14500 | | 7.83500 | 92.16500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2023 | Jibar Tradeable Future | | | 7.85000 | 92.15000 | | 7.83000 | 92.17000 | | | 0.00 | 0.00 | 0 | 75.00 |
| JIBAR FUTURE | On 20/12/2023 | Jibar Tradeable Future | | | 7.68500 | 92.31500 | | 7.74500 | 92.25500 | | | 0.00 | 0.00 | 0 | 272.00 |
| JIBAR FUTURE | On 20/03/2024 | Jibar Tradeable Future | | | 7.63500 | 92.36500 | | 7.68500 | 92.31500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2024 | Jibar Tradeable Future | | | 7.65000 | 92.35000 | | 7.66000 | 92.34000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2024 | Jibar Tradeable Future | | | 7.62500 | 92.37500 | | 7.66000 | 92.34000 | | | 0.00 | 0.00 | 0 | 68.00 |
| JIBAR FUTURE | On 18/12/2024 | Jibar Tradeable Future | | | 7.76500 | 92.23500 | | 7.80500 | 92.19500 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/02/2023 | Bond Future | | | 8.57148 | 107.60050 | | 8.55195 | 107.66617 | | 5.59 | 0.00 | 1,506,407.00 | 14 | 73,853.00 |
| R186 | On 04/05/2023 | Bond Future | | | 8.63904 | 109.66823 | | 8.61771 | 109.73568 | | 5.73 | 0.00 | 0.00 | 0 | 12,452.00 |
| R186 | On 03/08/2023 | Bond Future | | | 8.67018 | 106.60402 | | 8.64680 | 106.67335 | | 5.42 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/11/2023 | Bond Future | | | 8.71655 | 108.74933 | | 8.69099 | 108.82000 | | 4.84 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/11/2023 | Bond Future | 9.15 | Call | 2,579.59000 | 2.57959 | 2,625.70000 | 2.62570 | 2,579.590 | 2,579.590 | 4.92 | 0.61 | 0.00 | 0 | 1,715.00 |
| R186 | On 02/11/2023 | Bond Future | 10.42 | Put | 596.57000 | 0.59657 | 585.64000 | 0.58564 | 596.570 | 596.570 | 5.59 | 0.19 | 0.00 | 0 | 1,715.00 |
| R186 | On 01/02/2024 | Bond Future | | | 8.77528 | 105.62258 | | 8.74720 | 105.69449 | | 4.46 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 02/02/2023 | Bond Future | | | 328.71581 | 328.71581 | | 328.70844 | 328.70844 | | | 0.00 | 0.00 | 0 | 977.00 |
| R197 | On 04/05/2023 | Bond Future | | | 335.11362 | 335.11362 | | 335.10768 | 335.10768 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 03/08/2023 | Bond Future | | | 332.97461 | 332.97461 | | 332.96977 | 332.96977 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 02/11/2023 | Bond Future | | | 339.75166 | 339.75166 | | 339.74649 | 339.74649 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 02/02/2023 | Bond Future | | | 251.24190 | 251.24190 | | 251.56642 | 251.56642 | | | 0.00 | 0.00 | 0 | 5,950.00 |
| R202 | On 04/05/2023 | Bond Future | | | 256.13169 | 256.13169 | | 256.46377 | 256.46377 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 03/08/2023 | Bond Future | | | 256.61060 | 256.61060 | | 256.95061 | 256.95061 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 02/11/2023 | Bond Future | | | 261.83362 | 261.83362 | | 262.18030 | 262.18030 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 01/02/2024 | Bond Future | | | 262.18224 | 262.18224 | | 262.53526 | 262.53526 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/02/2023 | Bond Future | | | 10.07276 | 89.93581 | | 10.04364 | 90.06998 | | 10.04 | 0.00 | 13,400,435.69 | 149 | 92,379.00 |
| R2030 | On 02/02/2023 | Bond Future | 8.81 | Call | 0.04000 | 0.00004 | 0.08000 | 0.00008 | 0.040 | 0.040 | 6.38 | 0.00 | 0.00 | 0 | 102.00 |
| R2030 | On 02/02/2023 | Bond Future | 9.08 | Call | 0.90000 | 0.00090 | 1.44000 | 0.00144 | 0.900 | 0.900 | 6.38 | 0.00 | 0.00 | 0 | 388.00 |
| R2030 | On 02/02/2023 | Bond Future | 9.66 | Put | 2,112.45000 | 2.11245 | 2,012.67000 | 2.01267 | 2,112.450 | 2,112.450 | 8.07 | 0.83 | 0.00 | 0 | 102.00 |
| R2030 | On 02/02/2023 | Bond Future | 9.83 | Call | 421.10000 | 0.42110 | 477.72000 | 0.47772 | 421.100 | 421.100 | 8.71 | 0.31 | 0.00 | 0 | 388.00 |
| R2030 | On 02/02/2023 | Bond Future | 9.94 | Put | 1,245.07000 | 1.24507 | 1,181.56000 | 1.18156 | 1,245.070 | 1,245.070 | 9.08 | 0.60 | 0.00 | 0 | 102.00 |
| R2030 | On 02/02/2023 | Bond Future | 11.16 | Put | 66.63000 | 0.06663 | 65.52000 | 0.06552 | 66.630 | 66.630 | 12.33 | 0.05 | 0.00 | 0 | 388.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2030 | On 02/02/2023 | Bond Future | 11.35 | Call | 5,683.21000 | 5.68321 | 5,817.14000 | 5.81714 | 5,683.210 | 12.74 | 0.97 | 0.00 | 0 | 5,000.00 | |
| R2030 | On 02/02/2023 | Bond Future | 11.55 | Call | 6,508.55000 | 6.50855 | 6,642.86000 | 6.64286 | 6,508.550 | 13.13 | 0.98 | 0.00 | 0 | 5,000.00 | |
| R2030 | On 04/05/2023 | Bond Future | | | 10.18897 | 91.66448 | 10.15826 | 91.80174 | | 10.77 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 04/05/2023 | Bond Future | 9.03 | Call | 550.53000 | 0.55053 | 582.75000 | 0.58275 | 550.530 | 10.73 | 0.18 | 0.00 | 0 | 388.00 | |
| R2030 | On 04/05/2023 | Bond Future | 9.58 | Call | 1,093.65000 | 1.09365 | 1,146.32000 | 1.14632 | 1,093.650 | 10.42 | 0.32 | 0.00 | 0 | 150.00 | |
| R2030 | On 04/05/2023 | Bond Future | 9.67 | Call | 1,225.63000 | 1.22563 | 1,282.31000 | 1.28231 | 1,225.630 | 10.43 | 0.35 | 0.00 | 0 | 479.00 | |
| R2030 | On 04/05/2023 | Bond Future | 9.78 | Call | 1,400.96000 | 1.40096 | 1,462.61000 | 1.46261 | 1,400.960 | 10.45 | 0.38 | 0.00 | 0 | 388.00 | |
| R2030 | On 04/05/2023 | Bond Future | 10.00 | Call | 1,799.68000 | 1.79968 | 1,871.36000 | 1.87136 | 1,799.680 | 10.48 | 0.45 | 0.00 | 0 | 1,080.00 | |
| R2030 | On 04/05/2023 | Bond Future | 10.42 | Call | 2,774.13000 | 2.77413 | 2,864.18000 | 2.86418 | 2,774.130 | 10.72 | 0.58 | 0.00 | 0 | 479.00 | |
| R2030 | On 04/05/2023 | Bond Future | 10.65 | Call | 3,406.92000 | 3.40692 | 3,505.80000 | 3.50580 | 3,406.920 | 10.89 | 0.65 | 0.00 | 0 | 350.00 | |
| R2030 | On 04/05/2023 | Bond Future | 11.34 | Put | 651.40000 | 0.65140 | 632.48000 | 0.63248 | 651.400 | 11.53 | 0.19 | 0.00 | 0 | 150.00 | |
| R2030 | On 04/05/2023 | Bond Future | 11.62 | Put | 476.31000 | 0.47631 | 462.51000 | 0.46251 | 476.310 | 11.82 | 0.15 | 0.00 | 0 | 388.00 | |
| R2030 | On 04/05/2023 | Bond Future | 12.04 | Put | 296.17000 | 0.29617 | 287.75000 | 0.28775 | 296.170 | 12.25 | 0.10 | 0.00 | 0 | 1,080.00 | |
| R2030 | On 04/05/2023 | Bond Future | 12.50 | Put | 175.02000 | 0.17502 | 170.25000 | 0.17025 | 175.020 | 12.73 | 0.06 | 0.00 | 0 | 479.00 | |
| R2030 | On 04/05/2023 | Bond Future | 12.57 | Put | 157.31000 | 0.15731 | 153.01000 | 0.15301 | 157.310 | 12.73 | 0.05 | 0.00 | 0 | 350.00 | |
| R2030 | On 03/08/2023 | Bond Future | | | 10.29043 | 89.53086 | 10.25800 | 89.67134 | | 10.84 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 03/08/2023 | Bond Future | 10.40 | Call | 3,152.26000 | 3.15226 | 3,235.83000 | 3.23583 | 3,152.260 | 10.77 | 0.54 | 0.00 | 0 | 1,012.00 | |
| R2030 | On 03/08/2023 | Bond Future | 10.65 | Call | 3,774.66000 | 3.77466 | 3,866.11000 | 3.86611 | 3,774.660 | 10.95 | 0.60 | 0.00 | 0 | 350.00 | |
| R2030 | On 03/08/2023 | Bond Future | 12.59 | Put | 518.58000 | 0.51858 | 506.24000 | 0.50624 | 518.580 | 12.69 | 0.12 | 0.00 | 0 | 1,012.00 | |
| R2030 | On 03/08/2023 | Bond Future | 12.89 | Put | 381.20000 | 0.38120 | 371.85000 | 0.37185 | 381.200 | 12.69 | 0.09 | 0.00 | 0 | 350.00 | |
| R2030 | On 02/11/2023 | Bond Future | | | 10.39685 | 91.33251 | 10.36273 | 91.47575 | | 9.54 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 01/02/2024 | Bond Future | | | 10.51706 | 89.15672 | 10.48108 | 89.30269 | | 8.76 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 02/02/2023 | Bond Future | | | 10.67534 | 88.98410 | 10.66666 | 89.02931 | | 12.08 | 0.00 | 0.00 | 0 | 112,020.00 | |
| R2032 | On 02/02/2023 | Bond Future | 9.31 | Call | 0.08000 | 0.00008 | 0.12000 | 0.00012 | 0.080 | 8.15 | 0.00 | 0.00 | 0 | 454.00 | |
| R2032 | On 02/02/2023 | Bond Future | 9.47 | Call | 0.47000 | 0.00047 | 0.63000 | 0.00063 | 0.470 | 8.19 | 0.00 | 0.00 | 0 | 500.00 | |
| R2032 | On 02/02/2023 | Bond Future | 9.92 | Call | 20.94000 | 0.02094 | 24.63000 | 0.02463 | 20.940 | 8.30 | 0.03 | 0.00 | 0 | 750.00 | |
| R2032 | On 02/02/2023 | Bond Future | 10.16 | Put | 2,860.65000 | 2.86065 | 2,828.55000 | 2.82855 | 2,860.650 | 8.99 | 0.89 | 0.00 | 0 | 454.00 | |
| R2032 | On 02/02/2023 | Bond Future | 10.22 | Call | 176.01000 | 0.17601 | 192.65000 | 0.19265 | 176.010 | 9.24 | 0.15 | 0.00 | 0 | 500.00 | |
| R2032 | On 02/02/2023 | Bond Future | 10.30 | Call | 271.29000 | 0.27129 | 292.94000 | 0.29294 | 271.290 | 9.58 | 0.21 | 0.00 | 0 | 8,000.00 | |
| R2032 | On 02/02/2023 | Bond Future | 10.50 | Put | 1,553.27000 | 1.55327 | 1,541.98000 | 1.54198 | 1,553.270 | 10.41 | 0.63 | 0.00 | 0 | 454.00 | |
| R2032 | On 02/02/2023 | Bond Future | 10.67 | Call | 1,067.94000 | 1.06794 | 1,109.93000 | 1.10993 | 1,067.940 | 11.00 | 0.50 | 0.00 | 0 | 750.00 | |
| R2032 | On 02/02/2023 | Bond Future | 11.45 | Put | 175.31000 | 0.17531 | 181.29000 | 0.18129 | 175.310 | 13.36 | 0.11 | 0.00 | 0 | 8,000.00 | |
| R2032 | On 02/02/2023 | Bond Future | 11.50 | Put | 154.61000 | 0.15461 | 160.36000 | 0.16036 | 154.610 | 13.50 | 0.10 | 0.00 | 0 | 8,000.00 | |
| R2032 | On 02/02/2023 | Bond Future | 11.84 | Put | 63.78000 | 0.06378 | 67.63000 | 0.06763 | 63.780 | 14.36 | 0.04 | 0.00 | 0 | 500.00 | |
| R2032 | On 02/02/2023 | Bond Future | 12.75 | Put | 5.25000 | 0.00525 | 5.96000 | 0.00596 | 5.250 | 16.37 | 0.00 | 0.00 | 0 | 750.00 | |
| R2032 | On 04/05/2023 | Bond Future | | | 10.79618 | 86.53447 | 10.78703 | 86.58099 | | 13.48 | 0.00 | 0.00 | 0 | 66,415.00 | |
| R2032 | On 04/05/2023 | Bond Future | 10.62 | Call | 2,166.20000 | 2.16620 | 2,198.42000 | 2.19842 | 2,166.200 | 13.09 | 0.46 | 0.00 | 0 | 400.00 | |
| R2032 | On 04/05/2023 | Bond Future | 11.37 | Call | 4,361.80000 | 4.36180 | 4,403.71000 | 4.40371 | 4,361.800 | 13.93 | 0.68 | 0.00 | 0 | 400.00 | |
| R2032 | On 04/05/2023 | Bond Future | 13.43 | Put | 151.21000 | 0.15121 | 152.26000 | 0.15226 | 151.210 | 16.00 | 0.05 | 0.00 | 0 | 400.00 | |
| R2032 | On 03/08/2023 | Bond Future | | | 10.90094 | 88.30412 | 10.89130 | 88.35203 | | 13.20 | 0.00 | 0.00 | 0 | 2,600.00 | |
| R2032 | On 03/08/2023 | Bond Future | 11.90 | Call | 6,492.07000 | 6.49207 | 6,534.02000 | 6.53402 | 6,492.070 | 13.90 | 0.72 | 0.00 | 0 | 5,000.00 | |

| 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 02/11/2023 | Bond Future | | | 11.01868 | 85.92150 | | 11.00861 | 85.97034 | | 12.21 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 01/02/2024 | Bond Future | | | 11.14541 | 87.64182 | | 11.13490 | 87.69153 | | 10.57 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 02/02/2023 | Bond Future | | | 11.18233 | 88.83262 | | 11.17878 | 88.85329 | | 14.64 | 0.00 | 10,926,412.26 | 123 | 145,700.00 |
| R2035 | On 02/02/2023 | Bond Future | 9.81 | Call | 7.33000 | 0.00733 | | 8.68000 | 0.00868 | 7.330 | 13.38 | 0.01 | 0.00 | 0 | 582.00 |
| R2035 | On 02/02/2023 | Bond Future | 9.89 | Call | 11.39000 | 0.01139 | | 13.30000 | 0.01330 | 11.390 | 13.37 | 0.01 | 0.00 | 0 | 388.00 |
| R2035 | On 02/02/2023 | Bond Future | 10.30 | Call | 81.49000 | 0.08149 | | 89.73000 | 0.08973 | 81.490 | 13.36 | 0.06 | 0.00 | 0 | 976.00 |
| R2035 | On 02/02/2023 | Bond Future | 10.64 | Call | 304.78000 | 0.30478 | | 323.68000 | 0.32368 | 304.780 | 13.50 | 0.17 | 0.00 | 0 | 388.00 |
| R2035 | On 02/02/2023 | Bond Future | 10.66 | Put | 3,446.66000 | 3.44666 | | 3,445.64000 | 3.44564 | 3,446.660 | 13.53 | 0.82 | 0.00 | 0 | 582.00 |
| R2035 | On 02/02/2023 | Bond Future | 11.05 | Call | 1,024.21000 | 1.02421 | | 1,056.70000 | 1.05670 | 1,024.210 | 13.97 | 0.42 | 0.00 | 0 | 976.00 |
| R2035 | On 02/02/2023 | Bond Future | 11.06 | Put | 1,766.10000 | 1.76610 | | 1,778.16000 | 1.77816 | 1,766.100 | 13.99 | 0.57 | 0.00 | 0 | 582.00 |
| R2035 | On 02/02/2023 | Bond Future | 11.98 | Put | 203.64000 | 0.20364 | | 214.03000 | 0.21403 | 203.640 | 15.42 | 0.11 | 0.00 | 0 | 388.00 |
| R2035 | On 02/02/2023 | Bond Future | 13.22 | Put | 4.44000 | 0.00444 | | 5.18000 | 0.00518 | 4.440 | 17.37 | 0.00 | 0.00 | 0 | 976.00 |
| R2035 | On 04/05/2023 | Bond Future | | | 11.30377 | 86.03710 | | 11.30001 | 86.05857 | | 16.26 | 0.00 | 0.00 | 0 | 104,492.00 |
| R2035 | On 04/05/2023 | Bond Future | 9.85 | Call | 485.98000 | 0.48598 | | 495.66000 | 0.49566 | 485.980 | 15.05 | 0.14 | 0.00 | 0 | 388.00 |
| R2035 | On 04/05/2023 | Bond Future | 10.42 | Call | 1,108.29000 | 1.10829 | | 1,123.94000 | 1.12394 | 1,108.290 | 15.08 | 0.26 | 0.00 | 0 | 491.00 |
| R2035 | On 04/05/2023 | Bond Future | 10.60 | Call | 1,408.25000 | 1.40825 | | 1,425.91000 | 1.42591 | 1,408.250 | 15.18 | 0.31 | 0.00 | 0 | 388.00 |
| R2035 | On 04/05/2023 | Bond Future | 11.17 | Call | 2,741.55000 | 2.74155 | | 2,764.81000 | 2.76481 | 2,741.550 | 15.81 | 0.48 | 0.00 | 0 | 491.00 |
| R2035 | On 04/05/2023 | Bond Future | 12.46 | Put | 1,104.49000 | 1.10449 | | 1,110.51000 | 1.11051 | 1,104.490 | 17.70 | 0.21 | 0.00 | 0 | 388.00 |
| R2035 | On 04/05/2023 | Bond Future | 13.18 | Put | 557.90000 | 0.55790 | | 563.00000 | 0.56300 | 557.900 | 18.74 | 0.12 | 0.00 | 0 | 491.00 |
| R2035 | On 03/08/2023 | Bond Future | | | 11.41258 | 87.79607 | | 11.40860 | 87.81837 | | 15.72 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 02/11/2023 | Bond Future | | | 11.53577 | 85.05855 | | 11.53164 | 85.08123 | | 14.81 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 01/02/2024 | Bond Future | | | 11.67061 | 86.76184 | | 11.66633 | 86.78484 | | 13.05 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 02/02/2023 | Bond Future | | | 11.38500 | 80.20864 | | 11.38644 | 80.20017 | | 16.58 | 0.00 | 0.00 | 0 | 133,919.00 |
| R2037 | On 02/02/2023 | Bond Future | 11.10 | Call | 732.18000 | 0.73218 | | 751.95000 | 0.75195 | 732.180 | 15.90 | 0.32 | 0.00 | 0 | 577.00 |
| R2037 | On 02/02/2023 | Bond Future | 11.97 | Put | 396.53000 | 0.39653 | | 416.46000 | 0.41646 | 396.530 | 17.44 | 0.18 | 0.00 | 0 | 577.00 |
| R2037 | On 04/05/2023 | Bond Future | | | 11.50935 | 81.75044 | | 11.51078 | 81.74219 | | 17.51 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/05/2023 | Bond Future | 10.95 | Call | 1,739.95000 | 1.73995 | | 1,749.01000 | 1.74901 | 1,739.950 | 16.46 | 0.35 | 0.00 | 0 | 703.00 |
| R2037 | On 04/05/2023 | Bond Future | 11.03 | Call | 1,916.24000 | 1.91624 | | 1,925.43000 | 1.92543 | 1,916.240 | 16.54 | 0.38 | 0.00 | 0 | 400.00 |
| R2037 | On 04/05/2023 | Bond Future | 11.78 | Call | 4,064.84000 | 4.06484 | | 4,073.26000 | 4.07326 | 4,064.840 | 17.56 | 0.59 | 0.00 | 0 | 400.00 |
| R2037 | On 04/05/2023 | Bond Future | 11.94 | Put | 2,193.43000 | 2.19343 | | 2,209.53000 | 2.20953 | 2,193.430 | 17.81 | 0.36 | 0.00 | 0 | 703.00 |
| R2037 | On 04/05/2023 | Bond Future | 13.73 | Put | 427.15000 | 0.42715 | | 434.54000 | 0.43454 | 427.150 | 20.65 | 0.09 | 0.00 | 0 | 400.00 |
| R2037 | On 03/08/2023 | Bond Future | | | 11.62430 | 79.16380 | | 11.62571 | 79.15582 | | 17.86 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 02/11/2023 | Bond Future | | | 11.74035 | 80.75674 | | 11.74182 | 80.74855 | | 15.99 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/02/2024 | Bond Future | | | 11.86630 | 78.11855 | | 11.86786 | 78.11002 | | 14.89 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 02/02/2023 | Bond Future | | | 11.47888 | 81.81942 | | 11.47016 | 81.87460 | | 17.56 | 0.00 | 54,000,817.20 | 660 | 138,215.00 |
| R2040 | On 02/02/2023 | Bond Future | 10.21 | Call | 15.23000 | 0.01523 | | 18.13000 | 0.01813 | 15.230 | 16.04 | 0.01 | 0.00 | 0 | 388.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R2040 | On 02/02/2023 | Bond Future | 10.96 | Call | 378.58000 | 0.37858 | | 407.30000 | 0.40730 | 378.580 | 16.29 | 0.19 | 0.00 | 0 | 388.00 |
| R2040 | On 02/02/2023 | Bond Future | 11.19 | Call | 764.82000 | 0.76482 | | 806.70000 | 0.80670 | 764.820 | 16.59 | 0.32 | 0.00 | 0 | 563.00 |
| R2040 | On 02/02/2023 | Bond Future | 12.07 | Put | 407.97000 | 0.40797 | | 417.17000 | 0.41717 | 407.970 | 18.19 | 0.18 | 0.00 | 0 | 563.00 |
| R2040 | On 02/02/2023 | Bond Future | 12.27 | Put | 244.56000 | 0.24456 | | 252.75000 | 0.25275 | 244.560 | 18.58 | 0.12 | 0.00 | 0 | 388.00 |
| R2040 | On 04/05/2023 | Bond Future | | | 11.59956 | 83.39218 | | 11.59044 | 83.44888 | | 18.56 | 0.00 | 0.00 | 0 | 300.00 |
| R2040 | On 04/05/2023 | Bond Future | 10.17 | Call | 567.00000 | 0.56700 | | 582.85000 | 0.58285 | 567.000 | 17.18 | 0.14 | 0.00 | 0 | 388.00 |
| R2040 | On 04/05/2023 | Bond Future | 10.73 | Call | 1,266.37000 | 1.26637 | | 1,292.90000 | 1.29290 | 1,266.370 | 17.21 | 0.27 | 0.00 | 0 | 486.00 |
| R2040 | On 04/05/2023 | Bond Future | 10.92 | Call | 1,635.79000 | 1.63579 | | 1,666.48000 | 1.66648 | 1,635.790 | 17.41 | 0.32 | 0.00 | 0 | 388.00 |
| R2040 | On 04/05/2023 | Bond Future | 11.03 | Call | 1,879.49000 | 1.87949 | | 1,912.58000 | 1.91258 | 1,879.490 | 17.54 | 0.35 | 0.00 | 0 | 684.00 |
| R2040 | On 04/05/2023 | Bond Future | 11.48 | Call | 3,096.74000 | 3.09674 | | 3,138.83000 | 3.13883 | 3,096.740 | 18.13 | 0.49 | 0.00 | 0 | 486.00 |
| R2040 | On 04/05/2023 | Bond Future | 12.05 | Put | 2,362.39000 | 2.36239 | | 2,356.28000 | 2.35628 | 2,362.390 | 19.07 | 0.36 | 0.00 | 0 | 684.00 |
| R2040 | On 04/05/2023 | Bond Future | 12.78 | Put | 1,239.80000 | 1.23980 | | 1,239.53000 | 1.23953 | 1,239.800 | 20.32 | 0.21 | 0.00 | 0 | 388.00 |
| R2040 | On 04/05/2023 | Bond Future | 13.45 | Put | 679.59000 | 0.67959 | | 681.30000 | 0.68130 | 679.590 | 21.43 | 0.13 | 0.00 | 0 | 486.00 |
| R2040 | On 03/08/2023 | Bond Future | | | 11.71119 | 80.58872 | | 11.70166 | 80.64697 | | 18.99 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 02/11/2023 | Bond Future | | | 11.82337 | 82.21032 | | 11.81350 | 82.26967 | | 17.01 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 01/02/2024 | Bond Future | | | 11.94473 | 79.35081 | | 11.93450 | 79.41123 | | 15.89 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 02/02/2023 | Bond Future | | | 11.49180 | 78.59427 | | 11.48301 | 78.65095 | | 18.63 | 0.00 | 102,172,551.00 | 1,300 | 80,198.00 |
| R2044 | On 02/02/2023 | Bond Future | 10.75 | Call | 166.28000 | 0.16628 | | 183.54000 | 0.18354 | 166.280 | 16.98 | 0.10 | 0.00 | 0 | 2,500.00 |
| R2044 | On 02/02/2023 | Bond Future | 11.00 | Call | 422.44000 | 0.42244 | | 453.41000 | 0.45341 | 422.440 | 17.34 | 0.20 | 0.00 | 0 | 2,500.00 |
| R2044 | On 02/02/2023 | Bond Future | 11.10 | Call | 580.20000 | 0.58020 | | 617.12000 | 0.61712 | 580.200 | 17.48 | 0.26 | 0.00 | 0 | 1,700.00 |
| R2044 | On 02/02/2023 | Bond Future | 11.70 | Call | 2,343.53000 | 2.34353 | | 2,406.56000 | 2.40656 | 2,343.530 | 18.53 | 0.64 | 0.00 | 0 | 1,700.00 |
| R2044 | On 02/02/2023 | Bond Future | 11.75 | Put | 914.40000 | 0.91440 | | 921.67000 | 0.92167 | 914.400 | 18.63 | 0.33 | 0.00 | 0 | 2,500.00 |
| R2044 | On 02/02/2023 | Bond Future | 12.00 | Put | 512.92000 | 0.51292 | | 522.30000 | 0.52230 | 512.920 | 19.15 | 0.21 | 0.00 | 0 | 4,000.00 |
| R2044 | On 04/05/2023 | Bond Future | | | 11.60582 | 80.10500 | | 11.59664 | 80.16321 | | 19.70 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/05/2023 | Bond Future | 11.75 | Put | 3,138.28000 | 3.13828 | | 3,127.77000 | 3.12777 | 3,138.280 | 19.70 | 0.44 | 0.00 | 0 | 4,115.00 |
| R2044 | On 04/05/2023 | Bond Future | 12.00 | Put | 2,531.74000 | 2.53174 | | 2,524.73000 | 2.52473 | 2,531.740 | 20.15 | 0.37 | 0.00 | 0 | 4,115.00 |
| R2044 | On 04/05/2023 | Bond Future | 12.25 | Put | 2,036.18000 | 2.03618 | | 2,031.95000 | 2.03195 | 2,036.180 | 20.60 | 0.31 | 0.00 | 0 | 1,500.00 |
| R2044 | On 03/08/2023 | Bond Future | | | 11.71101 | 77.35959 | | 11.70144 | 77.41930 | | 20.19 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 02/11/2023 | Bond Future | | | 11.81636 | 78.91615 | | 11.80644 | 78.97711 | | 18.14 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/02/2024 | Bond Future | | | 11.92998 | 76.11585 | | 11.91972 | 76.17783 | | 16.95 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/02/2023 | Bond Future | | | 11.31354 | 82.63341 | | 11.30463 | 82.69355 | | 18.25 | 0.00 | 63,131,925.24 | 764 | 247,648.00 |
| R2048 | On 02/02/2023 | Bond Future | 11.00 | Call | 746.69000 | 0.74669 | | 789.87000 | 0.78987 | 746.690 | 17.32 | 0.30 | 0.00 | 0 | 2,900.00 |
| R2048 | On 02/02/2023 | Bond Future | 11.60 | Call | 2,778.85000 | 2.77885 | | 2,846.60000 | 2.84660 | 2,778.850 | 18.45 | 0.68 | 0.00 | 0 | 2,900.00 |
| R2048 | On 04/05/2023 | Bond Future | | | 11.41691 | 79.76298 | | 11.40762 | 79.82468 | | 20.40 | 0.00 | 0.00 | 0 | 11,095.00 |
| R2048 | On 03/08/2023 | Bond Future | | | 11.51215 | 81.35624 | | 11.50247 | 81.41957 | | 19.79 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/11/2023 | Bond Future | | | 11.60901 | 78.57187 | | 11.59900 | 78.63640 | | 19.27 | 0.00 | 0.00 | 0 | 13,000.00 |
| R2048 | On 01/02/2024 | Bond Future | | | 11.71085 | 80.18217 | | 11.70050 | 80.24784 | | 17.67 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R209 | On 02/02/2023 | Bond Future | | | 11.17659 | 68.69071 | | 11.17791 | 68.68395 | | 16.60 | 0.00 | 0.00 | 0 | 31,486.00 |
| R209 | On 04/05/2023 | Bond Future | | | 11.28680 | 66.85946 | | 11.28809 | 66.85296 | | 18.38 | 0.00 | 0.00 | 0 | 2,635.00 |
| R209 | On 04/05/2023 | Bond Future | 10.00 | Call | 549.94000 | 0.54994 | | 555.67000 | 0.55567 | 549.940 | 17.03 | 0.17 | 0.00 | 0 | 500.00 |
| R209 | On 04/05/2023 | Bond Future | 11.00 | Put | 3,508.31000 | 3.50831 | | 3,523.09000 | 3.52309 | 3,508.310 | 17.62 | 0.57 | 0.00 | 0 | 6,250.00 |
| R209 | On 04/05/2023 | Bond Future | 11.50 | Call | 3,339.06000 | 3.33906 | | 3,346.77000 | 3.34677 | 3,339.060 | 18.38 | 0.58 | 0.00 | 0 | 1,000.00 |
| R209 | On 04/05/2023 | Bond Future | 12.50 | Put | 907.56000 | 0.90756 | | 917.89000 | 0.91789 | 907.560 | 20.08 | 0.20 | 0.00 | 0 | 8,500.00 |
| R209 | On 03/08/2023 | Bond Future | | | 11.38359 | 68.22677 | | 11.38487 | 68.22041 | | 17.82 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/11/2023 | Bond Future | | | 11.48964 | 66.44853 | | 11.49098 | 66.44198 | | 16.74 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 01/02/2024 | Bond Future | | | 11.60148 | 67.77901 | | 11.60289 | 67.77222 | | 14.79 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 02/02/2023 | Bond Future | | | 223.06144 | 223.06144 | | 223.05620 | 223.05620 | | | 0.00 | 0.00 | 0 | 372.00 |
| R210 | On 04/05/2023 | Bond Future | | | 224.31754 | 224.31754 | | 224.31329 | 224.31329 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 03/08/2023 | Bond Future | | | 228.95523 | 228.95523 | | 228.95191 | 228.95191 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 02/11/2023 | Bond Future | | | 230.44779 | 230.44779 | | 230.44415 | 230.44415 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/02/2024 | Bond Future | | | 235.11614 | 235.11614 | | 235.11207 | 235.11207 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/02/2023 | Bond Future | | | 10.47563 | 84.47888 | | 10.45173 | 84.59116 | | 11.24 | 0.00 | 0.00 | 0 | 38,255.00 |
| R213 | On 02/02/2023 | Bond Future | 9.16 | Call | 0.03000 | 0.00003 | | 0.06000 | 0.00006 | 0.030 | 7.07 | 0.00 | 0.00 | 0 | 476.00 |
| R213 | On 02/02/2023 | Bond Future | 10.01 | Put | 2,354.79000 | 2.35479 | | 2,266.34000 | 2.26634 | 2,354.790 | 8.38 | 0.87 | 0.00 | 0 | 476.00 |
| R213 | On 02/02/2023 | Bond Future | 10.35 | Put | 1,248.22000 | 1.24822 | | 1,198.36000 | 1.19836 | 1,248.220 | 9.84 | 0.60 | 0.00 | 0 | 476.00 |
| R213 | On 02/02/2023 | Bond Future | 10.43 | Call | 844.38000 | 0.84438 | | 914.94000 | 0.91494 | 844.380 | 10.14 | 0.47 | 0.00 | 0 | 912.00 |
| R213 | On 02/02/2023 | Bond Future | 12.20 | Put | 13.27000 | 0.01327 | | 13.83000 | 0.01383 | 13.270 | 14.99 | 0.01 | 0.00 | 0 | 912.00 |
| R213 | On 04/05/2023 | Bond Future | | | 10.59044 | 82.55092 | | 10.56538 | 82.66577 | | 12.70 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 03/08/2023 | Bond Future | | | 10.68997 | 84.23846 | | 10.66367 | 84.35605 | | 12.40 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/11/2023 | Bond Future | | | 10.80748 | 82.38105 | | 10.77996 | 82.50090 | | 11.22 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 01/02/2024 | Bond Future | | | 10.93904 | 84.03106 | | 10.91019 | 84.15320 | | 9.77 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 02/02/2023 | Bond Future | | | 11.34569 | 65.97601 | | 11.34697 | 65.96916 | | 18.22 | 0.00 | 0.00 | 0 | 71,030.00 |
| R214 | On 02/02/2023 | Bond Future | 10.90 | Call | 404.59000 | 0.40459 | | 419.85000 | 0.41985 | 404.590 | 17.16 | 0.23 | 0.00 | 0 | 2,300.00 |
| R214 | On 02/02/2023 | Bond Future | 11.60 | Call | 2,105.16000 | 2.10516 | | 2,122.35000 | 2.12235 | 2,105.160 | 18.42 | 0.67 | 0.00 | 0 | 2,300.00 |
| R214 | On 04/05/2023 | Bond Future | | | 11.44786 | 63.94615 | | 11.44912 | 63.93950 | | 20.31 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 03/08/2023 | Bond Future | | | 11.53890 | 65.25350 | | 11.54015 | 65.24699 | | 19.71 | 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 |
|--------------------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-----------------------|------------------|---------------------|
| R214 | On 02/11/2023 | Bond Future | 11.64039 | 63.26769 | | 11.64168 | 63.26106 | | 18.63 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 01/02/2024 | Bond Future | 11.74987 | 64.53469 | | 11.75124 | 64.52775 | | 16.49 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 245,138,548.39 | 3,010 | 1 576 686.00 |
| Grand Total: | | | | | | | | | | | 245,138,548.39 | 3,010 | 1 576 686.00 |