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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/03/2023

| Contract Details | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|--------------------|---------------|--------------|-------------|-------------|-------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | | |
| AL37 | On 04/05/2023 | Index Future | 883.61500 | 883.61500 | 883.61500 | 880.63500 | 880.63500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 03/08/2023 | Index Future | 901.26000 | 901.26000 | 901.26000 | 898.22800 | 898.22800 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/11/2023 | Index Future | 919.53900 | 919.53900 | 919.53900 | 916.44600 | 916.44600 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/02/2024 | Index Future | 938.55600 | 938.55600 | 938.55600 | 935.39900 | 935.39900 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/05/2024 | Index Future | 957.45900 | 957.45900 | 957.45900 | 954.23200 | 954.23200 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 04/05/2023 | Index Future | 1,014.67400 | 1,014.67400 | 1,014.67400 | 1,008.26500 | 1,008.26500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 03/08/2023 | Index Future | 1,034.93500 | 1,034.93500 | 1,034.93500 | 1,028.40700 | 1,028.40700 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/11/2023 | Index Future | 1,055.92500 | 1,055.92500 | 1,055.92500 | 1,049.26500 | 1,049.26500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2024 | Index Future | 1,077.76300 | 1,077.76300 | 1,077.76300 | 1,070.96500 | 1,070.96500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2024 | Index Future | 1,099.46900 | 1,099.46900 | 1,099.46900 | 1,092.52800 | 1,092.52800 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 04/05/2023 | Index Future | 889.00800 | 889.00800 | 889.00800 | 884.23000 | 884.23000 | | | | 0.00 | 0.00 | 0 | 99.00 |
| ALBI | On 03/08/2023 | Index Future | 906.76000 | 906.76000 | 906.76000 | 901.89500 | 901.89500 | | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/11/2023 | Index Future | 925.15100 | 925.15100 | 925.15100 | 920.18700 | 920.18700 | | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ALBI | On 01/02/2024 | Index Future | 944.28400 | 944.28400 | | 939.21800 | 939.21800 | | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/05/2024 | Index Future | 963.30200 | 963.30200 | | 958.12800 | 958.12800 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 04/05/2023 | Bond Future | 12.00931 | 74.77858 | | 12.10793 | 74.31280 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 03/08/2023 | Bond Future | 12.15401 | 76.29030 | | 12.25672 | 75.81536 | | | 0.00 | 0.00 | 0 | 350.00 |
| ES33 | On 02/11/2023 | Bond Future | 12.30439 | 74.06074 | | 12.41150 | 73.57602 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2024 | Bond Future | 12.45990 | 75.60898 | | 12.57170 | 75.11413 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2024 | Bond Future | 12.63080 | 73.35018 | | 12.74760 | 72.84509 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 04/05/2023 | Bond Future | 12.44282 | 71.84108 | | 12.51589 | 71.44050 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 03/08/2023 | Bond Future | 12.57774 | 73.29384 | | 12.65361 | 72.88536 | | | 0.00 | 0.00 | 0 | 4,000.00 |
| ES42 | On 02/11/2023 | Bond Future | 12.71730 | 70.53510 | | 12.79622 | 70.11826 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/02/2024 | Bond Future | 12.85445 | 72.00964 | | 12.93649 | 71.58401 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/05/2024 | Bond Future | 13.00894 | 69.21092 | | 13.09442 | 68.77647 | | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 04/05/2023 | GOVI | 876.28700 | 876.28700 | | 871.53200 | 871.53200 | | | 0.00 | 0.00 | 0 | 840.00 |
| GOVI | On 03/08/2023 | GOVI | 893.78500 | 893.78500 | | 888.94300 | 888.94300 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/11/2023 | GOVI | 911.91200 | 911.91200 | | 906.97300 | 906.97300 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/02/2024 | GOVI | 930.77100 | 930.77100 | | 925.73000 | 925.73000 | | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2024 | GOVI | 949.51700 | 949.51700 | | 944.36900 | 944.36900 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 04/05/2023 | Bond Future | 169.26331 | 169.26331 | | 169.26303 | 169.26303 | | | 0.00 | 0.00 | 0 | 5,381.00 |
| I2025 | On 03/08/2023 | Bond Future | 170.95132 | 170.95132 | | 170.95158 | 170.95158 | | | 0.00 | 0.00 | 0 | 214.00 |
| I2025 | On 02/11/2023 | Bond Future | 174.45861 | 174.45861 | | 174.45888 | 174.45888 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/02/2024 | Bond Future | 176.33025 | 176.33025 | | 176.33053 | 176.33053 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/05/2024 | Bond Future | 179.91738 | 179.91738 | | 179.91725 | 179.91725 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 04/05/2023 | Bond Future | 121.51341 | 121.51341 | | 121.78226 | 121.78226 | | | 0.00 | 0.00 | 0 | 2,115.00 |
| I2029 | On 03/08/2023 | Bond Future | 123.96990 | 123.96990 | | 124.24461 | 124.24461 | | | 0.00 | 0.00 | 0 | 728.00 |
| I2029 | On 02/11/2023 | Bond Future | 125.19282 | 125.19282 | | 125.47325 | 125.47325 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/02/2024 | Bond Future | 127.81010 | 127.81010 | | 128.09635 | 128.09635 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 02/05/2024 | Bond Future | 129.06066 | 129.06066 | | 129.35241 | 129.35241 | | | 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 04/05/2023 | Bond Future | 115.41366 | 115.41366 | | 115.40978 | 115.40978 | | | 0.00 | 0.00 | 0 | 1,540.00 |
| I2033 | On 03/08/2023 | Bond Future | 117.74687 | 117.74687 | | 117.74322 | 117.74322 | | | 0.00 | 0.00 | 0 | 6,141.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| I2033 | On 02/11/2023 | Bond Future | 118.75215 | 118.75215 | | 118.74854 | 118.74854 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/02/2024 | Bond Future | 121.23479 | 121.23479 | | 121.23103 | 121.23103 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/05/2024 | Bond Future | 122.25715 | 122.25715 | | 122.25307 | 122.25307 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 04/05/2023 | Bond Future | 128.46795 | 128.46795 | | 128.46315 | 128.46315 | | | 0.00 | 0.00 | 0 | 4,625.00 |
| I2038 | On 03/08/2023 | Bond Future | 129.11461 | 129.11461 | | 129.11000 | 129.11000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/11/2023 | Bond Future | 131.76351 | 131.76351 | | 131.75885 | 131.75885 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 01/02/2024 | Bond Future | 132.52072 | 132.52072 | | 132.51594 | 132.51594 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/05/2024 | Bond Future | 135.21587 | 135.21587 | | 135.21080 | 135.21080 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 04/05/2023 | Bond Future | 112.86961 | 112.86961 | | 112.68543 | 112.68543 | | | 0.00 | 0.00 | 0 | 17,308.00 |
| I2046 | On 03/08/2023 | Bond Future | 115.15141 | 115.15141 | | 114.96394 | 114.96394 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/11/2023 | Bond Future | 115.43907 | 115.43907 | | 115.24776 | 115.24776 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 01/02/2024 | Bond Future | 117.85228 | 117.85228 | | 117.65702 | 117.65702 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/05/2024 | Bond Future | 118.12833 | 118.12833 | | 117.92875 | 117.92875 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 04/05/2023 | Bond Future | 114.80594 | 114.80594 | | 114.80165 | 114.80165 | | | 0.00 | 0.00 | 0 | 13,316.00 |
| I2050 | On 03/08/2023 | Bond Future | 114.95482 | 114.95482 | | 114.95058 | 114.95058 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/11/2023 | Bond Future | 117.31325 | 117.31325 | | 117.30910 | 117.30910 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 01/02/2024 | Bond Future | 117.54042 | 117.54042 | | 117.53626 | 117.53626 | | | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/05/2024 | Bond Future | 119.93080 | 119.93080 | | 119.92623 | 119.92623 | | | 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 04/05/2023 | Index Future | 326.05800 | 326.05800 | | 326.00600 | 326.00600 | | | 0.00 | 0.00 | 0 | 654.00 |
| I GOV | On 03/08/2023 | Index Future | 332.64800 | 332.64800 | | 332.59900 | 332.59900 | | | 0.00 | 0.00 | 0 | 0.00 |
| I GOV | On 02/11/2023 | Index Future | 339.47300 | 339.47300 | | 339.42200 | 339.42200 | | | 0.00 | 0.00 | 0 | 0.00 |
| I GOV | On 01/02/2024 | Index Future | 346.57000 | 346.57000 | | 346.51800 | 346.51800 | | | 0.00 | 0.00 | 0 | 0.00 |
| I GOV | On 02/05/2024 | Index Future | 353.62500 | 353.62500 | | 353.57000 | 353.57000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/04/2023 | Jibar Tradeable Future | 7.60500 | 92.39500 | | 7.65000 | 92.35000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/05/2023 | Jibar Tradeable Future | 7.61000 | 92.39000 | | 7.66000 | 92.34000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2023 | Jibar Tradeable Future | 7.61500 | 92.38500 | | 7.70500 | 92.29500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/07/2023 | Jibar Tradeable Future | 7.60000 | 92.40000 | | 7.70500 | 92.29500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/08/2023 | Jibar Tradeable Future | 7.56000 | 92.44000 | | 7.71000 | 92.29000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/09/2023 | Jibar Tradeable Future | 7.54500 | 92.45500 | | 7.70000 | 92.30000 | | | 0.00 | 0.00 | 0 | 75.00 |
| JIBAR FUTURE | On 20/12/2023 | Jibar Tradeable Future | 7.40000 | 92.60000 | | 7.63000 | 92.37000 | | | 0.00 | 0.00 | 0 | 272.00 |
| JIBAR FUTURE | On 20/03/2024 | Jibar Tradeable Future | 7.28500 | 92.71500 | | 7.55500 | 92.44500 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2024 | Jibar Tradeable Future | 7.16500 | 92.83500 | | 7.44000 | 92.56000 | | | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2024 | Jibar Tradeable Future | 7.06000 | 92.94000 | | 7.41000 | 92.59000 | | | 0.00 | 0.00 | 0 | 68.00 |
| JIBAR FUTURE | On 18/12/2024 | Jibar Tradeable Future | 7.06000 | 92.94000 | | 7.34500 | 92.65500 | | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| JIBAR FUTURE | On 19/03/2025 | Jibar Tradeable Future | | | 7.27500 | 92.72500 | | 7.34500 | 92.65500 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 04/05/2023 | Bond Future | | | 8.34262 | 110.61042 | | 8.42659 | 110.34245 | | 4.92 | 0.00 | 0.00 | 0 | 100,415.00 |
| R186 | On 04/05/2023 | Bond Future | 8.36 | Call | 765.11000 | 0.76511 | | 658.76000 | 0.65876 | 765.110 | 4.76 | 0.52 | 0.00 | 0 | 200.00 |
| R186 | On 04/05/2023 | Bond Future | 8.36 | Put | 709.58000 | 0.70958 | | 871.20000 | 0.87120 | 709.580 | 4.76 | 0.48 | 0.00 | 0 | 200.00 |
| R186 | On 03/08/2023 | Bond Future | | | 8.36463 | 107.51460 | | 8.45590 | 107.24157 | | 5.16 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/11/2023 | Bond Future | | | 8.37620 | 109.69524 | | 8.47601 | 109.41674 | | 4.69 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/11/2023 | Bond Future | 9.15 | Call | 2,983.67000 | 2.98367 | | 2,802.70000 | 2.80270 | 2,983.670 | 5.00 | 0.70 | 0.00 | 0 | 1,715.00 |
| R186 | On 02/11/2023 | Bond Future | 10.42 | Put | 288.41000 | 0.28841 | | 329.76000 | 0.32976 | 288.410 | 5.64 | 0.12 | 0.00 | 0 | 1,715.00 |
| R186 | On 01/02/2024 | Bond Future | | | 8.37342 | 106.65780 | | 8.48327 | 106.37353 | | 4.38 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2024 | Bond Future | | | 8.39613 | 108.80127 | | 8.51808 | 108.51102 | | 3.88 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 04/05/2023 | Bond Future | | | 336.34914 | 336.34914 | | 336.46408 | 336.46408 | | | 0.00 | 0.00 | 0 | 309.00 |
| R197 | On 03/08/2023 | Bond Future | | | 334.10795 | 334.10795 | | 334.22622 | 334.22622 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 02/11/2023 | Bond Future | | | 340.96261 | 340.96261 | | 341.08337 | 341.08337 | | | 0.00 | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 04/05/2023 | Bond Future | | | 252.63152 | 252.63152 | | 252.62314 | 252.62314 | | | 0.00 | 0.00 | 0 | 4,960.00 |
| R202 | On 03/08/2023 | Bond Future | | | 252.93672 | 252.93672 | | 252.92888 | 252.92888 | | | 0.00 | 0.00 | 0 | 460.00 |
| R202 | On 02/11/2023 | Bond Future | | | 258.12608 | 258.12608 | | 258.11809 | 258.11809 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 01/02/2024 | Bond Future | | | 258.60206 | 258.60206 | | 258.59372 | 258.59372 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 02/05/2024 | Bond Future | | | 263.86172 | 263.86172 | | 263.85269 | 263.85269 | | | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/05/2023 | Bond Future | | | 9.98970 | 92.55982 | | 10.08327 | 92.13801 | | 8.52 | 0.00 | 0.00 | 0 | 87,595.00 |
| R2030 | On 04/05/2023 | Bond Future | 9.03 | Call | 10.96000 | 0.01096 | | 7.67000 | 0.00767 | 10.960 | 6.19 | 0.02 | 0.00 | 0 | 388.00 |
| R2030 | On 04/05/2023 | Bond Future | 9.58 | Call | 266.55000 | 0.26655 | | 207.06000 | 0.20706 | 266.550 | 6.98 | 0.21 | 0.00 | 0 | 150.00 |
| R2030 | On 04/05/2023 | Bond Future | 9.67 | Call | 385.99000 | 0.38599 | | 305.93000 | 0.30593 | 385.990 | 7.20 | 0.27 | 0.00 | 0 | 479.00 |
| R2030 | On 04/05/2023 | Bond Future | 9.78 | Call | 569.69000 | 0.56969 | | 461.51000 | 0.46151 | 569.690 | 7.47 | 0.35 | 0.00 | 0 | 388.00 |
| R2030 | On 04/05/2023 | Bond Future | 10.00 | Call | 1,056.51000 | 1.05651 | | 887.39000 | 0.88739 | 1,056.510 | 7.97 | 0.51 | 0.00 | 0 | 1,080.00 |
| R2030 | On 04/05/2023 | Bond Future | 10.42 | Call | 2,347.11000 | 2.34711 | | 2,071.64000 | 2.07164 | 2,347.110 | 8.88 | 0.75 | 0.00 | 0 | 479.00 |
| R2030 | On 04/05/2023 | Bond Future | 10.65 | Call | 3,184.14000 | 3.18414 | | 2,865.06000 | 2.86506 | 3,184.140 | 9.35 | 0.84 | 0.00 | 0 | 350.00 |
| R2030 | On 04/05/2023 | Bond Future | 11.34 | Put | 53.92000 | 0.05392 | | 84.50000 | 0.08450 | 53.920 | 10.63 | 0.04 | 0.00 | 0 | 150.00 |
| R2030 | On 04/05/2023 | Bond Future | 11.62 | Put | 27.64000 | 0.02764 | | 45.44000 | 0.04544 | 27.640 | 11.08 | 0.02 | 0.00 | 0 | 388.00 |
| R2030 | On 04/05/2023 | Bond Future | 12.04 | Put | 10.24000 | 0.01024 | | 18.02000 | 0.01802 | 10.240 | 11.77 | 0.01 | 0.00 | 0 | 1,080.00 |
| R2030 | On 04/05/2023 | Bond Future | 12.50 | Put | 2.52000 | 0.00252 | | 4.93000 | 0.00493 | 2.520 | 12.11 | 0.00 | 0.00 | 0 | 479.00 |
| R2030 | On 04/05/2023 | Bond Future | 12.57 | Put | 1.93000 | 0.00193 | | 3.86000 | 0.00386 | 1.930 | 12.11 | 0.00 | 0.00 | 0 | 350.00 |
| R2030 | On 03/08/2023 | Bond Future | | | 10.09048 | 90.40140 | | 10.18892 | 89.97149 | | 9.09 | 0.00 | 0.00 | 0 | 11,931.00 |

| 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 03/08/2023 | Bond Future | 10.40 | Call | 2,754.65000 | 2.75465 | 2,518.59000 | 2.51859 | 2,754.650 | 9.21 | 0.62 | 0.00 | 0 | 1,012.00 | |
| R2030 | On 03/08/2023 | Bond Future | 10.65 | Call | 3,472.72000 | 3.47272 | 3,202.82000 | 3.20282 | 3,472.720 | 9.42 | 0.69 | 0.00 | 0 | 350.00 | |
| R2030 | On 03/08/2023 | Bond Future | 12.59 | Put | 86.76000 | 0.08676 | 109.07000 | 0.10907 | 86.760 | 11.00 | 0.04 | 0.00 | 0 | 1,012.00 | |
| R2030 | On 03/08/2023 | Bond Future | 12.89 | Put | 50.18000 | 0.05018 | 64.43000 | 0.06443 | 50.180 | 11.00 | 0.02 | 0.00 | 0 | 350.00 | |
| R2030 | On 02/11/2023 | Bond Future | | | 10.18301 | 92.23499 | 10.28661 | 91.79634 | | 8.69 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 02/11/2023 | Bond Future | 9.57 | Call | 1,358.52000 | 1.35852 | 1,226.91000 | 1.22691 | 1,358.520 | 8.36 | 0.35 | 0.00 | 0 | 800.00 | |
| R2030 | On 02/11/2023 | Bond Future | 10.07 | Call | 2,260.95000 | 2.26095 | 2,071.53000 | 2.07153 | 2,260.950 | 8.58 | 0.48 | 0.00 | 0 | 800.00 | |
| R2030 | On 02/11/2023 | Bond Future | 11.57 | Put | 802.65000 | 0.80265 | 905.85000 | 0.90585 | 802.650 | 9.80 | 0.20 | 0.00 | 0 | 800.00 | |
| R2030 | On 01/02/2024 | Bond Future | | | 10.27682 | 90.13707 | 10.38612 | 89.68938 | | 8.47 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 01/02/2024 | Bond Future | 9.57 | Call | 1,503.25000 | 1.50325 | 1,364.94000 | 1.36494 | 1,503.250 | 8.01 | 0.35 | 0.00 | 0 | 400.00 | |
| R2030 | On 01/02/2024 | Bond Future | 9.93 | Call | 2,091.98000 | 2.09198 | 1,916.65000 | 1.91665 | 2,091.980 | 8.14 | 0.43 | 0.00 | 0 | 1,360.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.07 | Call | 2,357.92000 | 2.35792 | 2,167.76000 | 2.16776 | 2,357.920 | 8.20 | 0.47 | 0.00 | 0 | 400.00 | |
| R2030 | On 01/02/2024 | Bond Future | 11.31 | Put | 1,365.11000 | 1.36511 | 1,505.72000 | 1.50572 | 1,365.110 | 9.10 | 0.28 | 0.00 | 0 | 1,360.00 | |
| R2030 | On 01/02/2024 | Bond Future | 12.10 | Put | 787.82000 | 0.78782 | 878.11000 | 0.87811 | 787.820 | 9.76 | 0.17 | 0.00 | 0 | 400.00 | |
| R2030 | On 02/05/2024 | Bond Future | | | 10.39634 | 91.94817 | 10.51189 | 91.49123 | | 7.86 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 04/05/2023 | Bond Future | | | 10.59547 | 87.56262 | 10.70912 | 86.97846 | | 10.47 | 0.00 | 0.00 | 0 | 171,967.00 | |
| R2032 | On 04/05/2023 | Bond Future | 9.80 | Call | 36.45000 | 0.03645 | 23.21000 | 0.02321 | 36.450 | 7.59 | 0.04 | 0.00 | 0 | 500.00 | |
| R2032 | On 04/05/2023 | Bond Future | 9.85 | Call | 53.15000 | 0.05315 | 34.63000 | 0.03463 | 53.150 | 7.75 | 0.05 | 0.00 | 0 | 6,500.00 | |
| R2032 | On 04/05/2023 | Bond Future | 10.03 | Call | 163.05000 | 0.16305 | 114.18000 | 0.11418 | 163.050 | 8.33 | 0.13 | 0.00 | 0 | 730.00 | |
| R2032 | On 04/05/2023 | Bond Future | 10.30 | Call | 527.94000 | 0.52794 | 401.44000 | 0.40144 | 527.940 | 9.19 | 0.30 | 0.00 | 0 | 500.00 | |
| R2032 | On 04/05/2023 | Bond Future | 10.53 | Call | 1,050.25000 | 1.05025 | 840.16000 | 0.84016 | 1,050.250 | 9.86 | 0.46 | 0.00 | 0 | 730.00 | |
| R2032 | On 04/05/2023 | Bond Future | 10.62 | Call | 1,303.63000 | 1.30363 | 1,059.92000 | 1.05992 | 1,303.630 | 10.11 | 0.52 | 0.00 | 0 | 400.00 | |
| R2032 | On 04/05/2023 | Bond Future | 10.69 | Put | 1,032.16000 | 1.03216 | 1,346.91000 | 1.34691 | 1,032.160 | 10.31 | 0.43 | 0.00 | 0 | 500.00 | |
| R2032 | On 04/05/2023 | Bond Future | 11.00 | Put | 562.88000 | 0.56288 | 774.90000 | 0.77490 | 562.880 | 11.13 | 0.27 | 0.00 | 0 | 13,000.00 | |
| R2032 | On 04/05/2023 | Bond Future | 11.06 | Put | 498.39000 | 0.49839 | 693.28000 | 0.69328 | 498.390 | 11.28 | 0.24 | 0.00 | 0 | 730.00 | |
| R2032 | On 04/05/2023 | Bond Future | 11.37 | Call | 4,142.43000 | 4.14243 | 3,680.58000 | 3.68058 | 4,142.430 | 12.04 | 0.86 | 0.00 | 0 | 400.00 | |
| R2032 | On 04/05/2023 | Bond Future | 13.43 | Put | 1.13000 | 0.00113 | 2.54000 | 0.00254 | 1.130 | 14.93 | 0.00 | 0.00 | 0 | 400.00 | |
| R2032 | On 03/08/2023 | Bond Future | | | 10.69973 | 89.31138 | 10.81833 | 88.71579 | | 11.13 | 0.00 | 3,215,209.68 | 36 | 2,686.00 | |
| R2032 | On 03/08/2023 | Bond Future | 9.60 | Call | 516.18000 | 0.51618 | 435.59000 | 0.43559 | 516.180 | 10.54 | 0.17 | 0.00 | 0 | 1,500.00 | |
| R2032 | On 03/08/2023 | Bond Future | 10.30 | Call | 1,441.31000 | 1.44131 | 1,252.61000 | 1.25261 | 1,441.310 | 10.56 | 0.37 | 0.00 | 0 | 1,500.00 | |
| R2032 | On 03/08/2023 | Bond Future | 11.90 | Call | 6,428.39000 | 6.42839 | 5,963.65000 | 5.96365 | 6,428.390 | 12.17 | 0.83 | 0.00 | 0 | 5,000.00 | |
| R2032 | On 02/11/2023 | Bond Future | | | 10.80558 | 86.96287 | 10.92951 | 86.35524 | | 11.24 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 01/02/2024 | Bond Future | | | 10.91061 | 88.76134 | 11.04019 | 88.14115 | | 10.48 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.01 | Call | 1,571.94000 | 1.57194 | 1,399.15000 | 1.39915 | 1,571.940 | 9.88 | 0.31 | 0.00 | 0 | 1,200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.76 | Call | 3,061.27000 | 3.06127 | 2,785.14000 | 2.78514 | 3,061.270 | 10.29 | 0.49 | 0.00 | 0 | 1,200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 12.62 | Put | 1,119.98000 | 1.11998 | 1,258.35000 | 1.25835 | 1,119.980 | 12.03 | 0.19 | 0.00 | 0 | 1,200.00 | |
| R2032 | On 02/05/2024 | Bond Future | | | 11.03397 | 86.38700 | 11.16969 | 85.75414 | | 10.33 | 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 04/05/2023 | Bond Future | | | 11.20879 | 86.58173 | 11.30189 | 86.04783 | | 13.01 | 0.00 | 0.00 | 0 | 151,336.00 | |
| R2035 | On 04/05/2023 | Bond Future | 9.85 | Call | 16.50000 | 0.01650 | 13.69000 | 0.01369 | 16.500 | 11.75 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| R2035 | On 04/05/2023 | Bond Future | 10.42 | Call | 170.29000 | 0.17029 | | 139.92000 | 0.13992 | 170.290 | 11.72 | 0.10 | 0.00 | 0 | 491.00 |
| R2035 | On 04/05/2023 | Bond Future | 10.55 | Call | 266.25000 | 0.26625 | | 219.71000 | 0.21971 | 266.250 | 11.78 | 0.15 | 0.00 | 0 | 770.00 |
| R2035 | On 04/05/2023 | Bond Future | 10.60 | Call | 315.34000 | 0.31534 | | 260.98000 | 0.26098 | 315.340 | 11.83 | 0.17 | 0.00 | 0 | 388.00 |
| R2035 | On 04/05/2023 | Bond Future | 11.05 | Call | 1,088.56000 | 1.08856 | | 929.03000 | 0.92903 | 1,088.560 | 12.34 | 0.41 | 0.00 | 0 | 770.00 |
| R2035 | On 04/05/2023 | Bond Future | 11.17 | Call | 1,410.26000 | 1.41026 | | 1,214.78000 | 1.21478 | 1,410.260 | 12.51 | 0.49 | 0.00 | 0 | 491.00 |
| R2035 | On 04/05/2023 | Bond Future | 11.80 | Put | 464.16000 | 0.46416 | | 621.83000 | 0.62183 | 464.160 | 13.49 | 0.20 | 0.00 | 0 | 1,035.00 |
| R2035 | On 04/05/2023 | Bond Future | 11.87 | Put | 397.68000 | 0.39768 | | 539.45000 | 0.53945 | 397.680 | 13.61 | 0.17 | 0.00 | 0 | 770.00 |
| R2035 | On 04/05/2023 | Bond Future | 12.46 | Put | 99.20000 | 0.09920 | | 150.03000 | 0.15003 | 99.200 | 14.56 | 0.05 | 0.00 | 0 | 388.00 |
| R2035 | On 04/05/2023 | Bond Future | 13.18 | Put | 15.65000 | 0.01565 | | 27.17000 | 0.02717 | 15.650 | 15.67 | 0.01 | 0.00 | 0 | 491.00 |
| R2035 | On 03/08/2023 | Bond Future | | | 11.32106 | 88.31087 | | 11.41784 | 87.76662 | | 13.64 | 0.00 | 0.00 | 0 | 6,761.00 |
| R2035 | On 02/11/2023 | Bond Future | | | 11.43808 | 85.59730 | | 11.53878 | 85.04203 | | 13.79 | 0.00 | 0.00 | 0 | 6.00 |
| R2035 | On 02/11/2023 | Bond Future | 10.62 | Call | 1,686.68000 | 1.68668 | | 1,536.76000 | 1.53676 | 1,686.680 | 12.86 | 0.32 | 0.00 | 0 | 400.00 |
| R2035 | On 02/11/2023 | Bond Future | 11.12 | Call | 2,753.04000 | 2.75304 | | 2,537.49000 | 2.53749 | 2,753.040 | 13.15 | 0.44 | 0.00 | 0 | 400.00 |
| R2035 | On 02/11/2023 | Bond Future | 12.85 | Put | 1,284.56000 | 1.28456 | | 1,425.31000 | 1.42531 | 1,284.560 | 15.17 | 0.21 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | | | 11.55844 | 87.36759 | | 11.66336 | 86.80081 | | 13.03 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 01/02/2024 | Bond Future | 10.62 | Call | 1,992.13000 | 1.99213 | | 1,830.86000 | 1.83086 | 1,992.130 | 12.29 | 0.32 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | 11.12 | Call | 3,023.12000 | 3.02312 | | 2,804.11000 | 2.80411 | 3,023.120 | 12.51 | 0.43 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | 13.46 | Put | 1,308.69000 | 1.30869 | | 1,432.81000 | 1.43281 | 1,308.690 | 14.87 | 0.18 | 0.00 | 0 | 400.00 |
| R2035 | On 02/05/2024 | Bond Future | | | 11.68558 | 84.61759 | | 11.79487 | 84.03921 | | 12.76 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/05/2023 | Bond Future | | | 11.49333 | 81.84294 | | 11.59670 | 81.24886 | | 14.02 | 0.00 | 0.00 | 0 | 62,860.00 |
| R2037 | On 04/05/2023 | Bond Future | 10.95 | Call | 408.89000 | 0.40889 | | 331.55000 | 0.33155 | 408.890 | 12.87 | 0.20 | 0.00 | 0 | 703.00 |
| R2037 | On 04/05/2023 | Bond Future | 11.03 | Call | 518.51000 | 0.51851 | | 423.17000 | 0.42317 | 518.510 | 12.96 | 0.24 | 0.00 | 0 | 400.00 |
| R2037 | On 04/05/2023 | Bond Future | 11.78 | Call | 2,543.73000 | 2.54373 | | 2,214.05000 | 2.21405 | 2,543.730 | 14.07 | 0.67 | 0.00 | 0 | 400.00 |
| R2037 | On 04/05/2023 | Bond Future | 11.94 | Put | 662.03000 | 0.66203 | | 877.71000 | 0.87771 | 662.030 | 14.35 | 0.26 | 0.00 | 0 | 703.00 |
| R2037 | On 04/05/2023 | Bond Future | 13.73 | Put | 9.84000 | 0.00984 | | 18.14000 | 0.01814 | 9.840 | 17.41 | 0.01 | 0.00 | 0 | 400.00 |
| R2037 | On 03/08/2023 | Bond Future | | | 11.61437 | 79.22009 | | 11.72177 | 78.61438 | | 15.52 | 0.00 | 0.00 | 0 | 74,072.00 |
| R2037 | On 03/08/2023 | Bond Future | 10.30 | Call | 487.67000 | 0.48767 | | 422.04000 | 0.42204 | 487.670 | 14.23 | 0.14 | 0.00 | 0 | 1,800.00 |
| R2037 | On 03/08/2023 | Bond Future | 11.00 | Call | 1,417.11000 | 1.41711 | | 1,256.58000 | 1.25658 | 1,417.110 | 14.53 | 0.32 | 0.00 | 0 | 1,800.00 |
| R2037 | On 02/11/2023 | Bond Future | | | 11.72776 | 80.82689 | | 11.83923 | 80.20892 | | 14.92 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/02/2024 | Bond Future | | | 11.84360 | 78.24272 | | 11.95946 | 77.61195 | | 14.77 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 02/05/2024 | Bond Future | | | 11.97521 | 79.81402 | | 12.09570 | 79.17033 | | 13.78 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/05/2023 | Bond Future | | | 11.67309 | 82.93722 | | 11.75094 | 82.45987 | | 14.92 | 0.00 | 0.00 | 0 | 52,075.00 |
| R2040 | On 04/05/2023 | Bond Future | 10.17 | Call | 9.85000 | 0.00985 | | 8.95000 | 0.00895 | 9.850 | 13.46 | 0.01 | 0.00 | 0 | 388.00 |
| R2040 | On 04/05/2023 | Bond Future | 10.73 | Call | 114.39000 | 0.11439 | | 100.08000 | 0.10008 | 114.390 | 13.44 | 0.07 | 0.00 | 0 | 486.00 |
| R2040 | On 04/05/2023 | Bond Future | 10.92 | Call | 222.76000 | 0.22276 | | 194.06000 | 0.19406 | 222.760 | 13.43 | 0.12 | 0.00 | 0 | 388.00 |
| R2040 | On 04/05/2023 | Bond Future | 11.03 | Call | 319.06000 | 0.31906 | | 277.95000 | 0.27795 | 319.060 | 13.47 | 0.16 | 0.00 | 0 | 684.00 |
| R2040 | On 04/05/2023 | Bond Future | 11.48 | Call | 1,110.18000 | 1.11018 | | 982.01000 | 0.98201 | 1,110.180 | 14.04 | 0.39 | 0.00 | 0 | 486.00 |
| R2040 | On 04/05/2023 | Bond Future | 12.05 | Put | 817.81000 | 0.81781 | | 1,017.12000 | 1.01712 | 817.810 | 15.01 | 0.29 | 0.00 | 0 | 684.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|--------------|-------------|------------------|---------------|
| R2040 | On 04/05/2023 | Bond Future | 12.78 | Put | 169.85000 | 0.16985 | | 236.92000 | 0.23692 | 169.850 | 16.37 | 0.08 | 0.00 | 0 | 388.00 | |
| R2040 | On 04/05/2023 | Bond Future | 13.45 | Put | 35.26000 | 0.03526 | | 54.95000 | 0.05495 | 35.260 | 17.58 | 0.02 | 0.00 | 0 | 486.00 | |
| R2040 | On 03/08/2023 | Bond Future | | | 11.79392 | 80.08579 | | 11.87475 | 79.59914 | | 16.55 | 0.00 | 0.00 | 0 | 99,565.00 | |
| R2040 | On 02/11/2023 | Bond Future | | | 11.90700 | 81.71014 | | 11.99083 | 81.21366 | | 15.92 | 0.00 | 0.00 | 0 | 0.00 | |
| R2040 | On 01/02/2024 | Bond Future | | | 12.02249 | 78.89386 | | 12.10955 | 78.38711 | | 15.39 | 0.00 | 0.00 | 0 | 11.00 | |
| R2040 | On 02/05/2024 | Bond Future | | | 12.15248 | 80.47804 | | 12.24296 | 79.96084 | | 14.08 | 0.00 | 0.00 | 0 | 0.00 | |
| R2040 | On 31/01/2040 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 04/05/2023 | Bond Future | | | 11.80187 | 78.87894 | | 11.87458 | 78.43241 | | 15.97 | 0.00 | 0.00 | 0 | 62,354.00 | |
| R2044 | On 04/05/2023 | Bond Future | 11.75 | Put | 1,881.19000 | 1.88119 | | 2,177.38000 | 2.17738 | 1,881.190 | 15.50 | 0.52 | 0.00 | 0 | 4,423.00 | |
| R2044 | On 04/05/2023 | Bond Future | 12.00 | Put | 1,213.26000 | 1.21326 | | 1,448.47000 | 1.44847 | 1,213.260 | 15.97 | 0.38 | 0.00 | 0 | 4,423.00 | |
| R2044 | On 04/05/2023 | Bond Future | 12.25 | Put | 757.78000 | 0.75778 | | 935.29000 | 0.93529 | 757.780 | 16.47 | 0.27 | 0.00 | 0 | 1,798.00 | |
| R2044 | On 03/08/2023 | Bond Future | | | 11.92046 | 76.07170 | | 11.99593 | 75.61641 | | 17.77 | 0.00 | 0.00 | 0 | 21,473.00 | |
| R2044 | On 03/08/2023 | Bond Future | 11.75 | Put | 3,708.42000 | 3.70842 | | 3,989.77000 | 3.98977 | 3,708.420 | 16.94 | 0.53 | 0.00 | 0 | 3,076.00 | |
| R2044 | On 03/08/2023 | Bond Future | 12.00 | Put | 2,966.45000 | 2.96645 | | 3,213.77000 | 3.21377 | 2,966.450 | 17.34 | 0.46 | 0.00 | 0 | 4,754.00 | |
| R2044 | On 02/11/2023 | Bond Future | | | 12.03134 | 77.61464 | | 12.10956 | 77.15020 | | 17.11 | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 01/02/2024 | Bond Future | | | 12.14449 | 74.83883 | | 12.22568 | 74.36478 | | 16.59 | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 02/05/2024 | Bond Future | | | 12.27106 | 76.34144 | | 12.35539 | 75.85766 | | 15.20 | 0.00 | 0.00 | 0 | 0.00 | |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 04/05/2023 | Bond Future | | | 11.65927 | 78.18290 | | 11.73175 | 77.72120 | | 16.65 | 0.00 | 0.00 | 0 | 242,404.00 | |
| R2048 | On 04/05/2023 | Bond Future | 10.40 | Call | 33.61000 | 0.03361 | | 30.70000 | 0.03070 | 33.610 | 15.04 | 0.02 | 0.00 | 0 | 1,500.00 | |
| R2048 | On 04/05/2023 | Bond Future | 11.10 | Call | 445.77000 | 0.44577 | | 396.07000 | 0.39607 | 445.770 | 15.15 | 0.20 | 0.00 | 0 | 1,500.00 | |
| R2048 | On 03/08/2023 | Bond Future | | | 11.76328 | 79.74432 | | 11.83838 | 79.27365 | | 17.50 | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 02/11/2023 | Bond Future | | | 11.87029 | 76.92045 | | 11.94816 | 76.44023 | | 17.84 | 0.00 | 0.00 | 0 | 0.00 | |
| R2048 | On 01/02/2024 | Bond Future | | | 11.97952 | 78.51131 | | 12.06035 | 78.02111 | | 16.31 | 0.00 | 0.00 | 0 | 13,000.00 | |
| R2048 | On 02/05/2024 | Bond Future | | | 12.09282 | 75.64646 | | 12.17669 | 75.14626 | | 15.84 | 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 | |
| R209 | On 04/05/2023 | Bond Future | | | 11.23851 | 67.10340 | | 11.33641 | 66.61016 | | 14.71 | 0.00 | 0.00 | 0 | 19,602.00 | |
| R209 | On 04/05/2023 | Bond Future | 10.00 | Call | 24.63000 | 0.02463 | | 19.87000 | 0.01987 | 24.630 | 13.27 | 0.02 | 0.00 | 0 | 500.00 | |
| R209 | On 04/05/2023 | Bond Future | 10.50 | Call | 175.89000 | 0.17589 | | 142.10000 | 0.14210 | 175.890 | 13.25 | 0.12 | 0.00 | 0 | 4,500.00 | |
| R209 | On 04/05/2023 | Bond Future | 11.00 | Call | 793.29000 | 0.79329 | | 664.94000 | 0.66494 | 793.290 | 13.87 | 0.36 | 0.00 | 0 | 1,250.00 | |
| R209 | On 04/05/2023 | Bond Future | 11.00 | Put | 2,016.66000 | 2.01666 | | 2,381.55000 | 2.38155 | 2,016.660 | 13.87 | 0.64 | 0.00 | 0 | 8,250.00 | |
| R209 | On 04/05/2023 | Bond Future | 11.50 | Call | 2,120.07000 | 2.12007 | | 1,852.30000 | 1.85230 | 2,120.070 | 14.71 | 0.66 | 0.00 | 0 | 2,250.00 | |
| R209 | On 04/05/2023 | Bond Future | 12.50 | Put | 85.11000 | 0.08511 | | 130.55000 | 0.13055 | 85.110 | 16.55 | 0.05 | 0.00 | 0 | 9,750.00 | |
| R209 | On 03/08/2023 | Bond Future | | | 11.34003 | 68.44357 | | 11.44138 | 67.94066 | | 15.46 | 0.00 | 0.00 | 0 | 1,690.00 | |
| R209 | On 03/08/2023 | Bond Future | 10.00 | Call | 384.18000 | 0.38418 | | 334.17000 | 0.33417 | 384.180 | 14.18 | 0.13 | 0.00 | 0 | 1,800.00 | |
| R209 | On 03/08/2023 | Bond Future | 10.70 | Call | 1,152.95000 | 1.15295 | | 1,025.83000 | 1.02583 | 1,152.950 | 14.42 | 0.31 | 0.00 | 0 | 1,800.00 | |
| R209 | On 02/11/2023 | Bond Future | | | 11.44235 | 66.68028 | | 11.54736 | 66.16719 | | 15.58 | 0.00 | 9,802,001.16 | 147 | 594.00 | |
| R209 | On 01/02/2024 | Bond Future | | | 11.54339 | 68.05930 | | 11.65220 | 67.53562 | | 14.80 | 0.00 | 0.00 | 0 | 0.00 | |
| R209 | On 02/05/2024 | Bond Future | | | 11.65775 | 66.27696 | | 11.77064 | 65.74259 | | 14.55 | 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 | |

| 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/R186 | On 31/03/2036 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 04/05/2023 | Bond Future | 224.41214 | | 224.41214 | | 224.35700 | 224.35700 | | | 0.00 | 0.00 | 0 | 386.00 |
| R210 | On 03/08/2023 | Bond Future | 228.94885 | | 228.94885 | | 228.89330 | 228.89330 | | | 0.00 | 0.00 | 0 | 300.00 |
| R210 | On 02/11/2023 | Bond Future | 230.50063 | | 230.50063 | | 230.44405 | 230.44405 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/02/2024 | Bond Future | 235.31941 | | 235.31941 | | 235.26162 | 235.26162 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2024 | Bond Future | 236.89130 | | 236.89130 | | 236.83184 | 236.83184 | | | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 04/05/2023 | Bond Future | 10.35729 | | 83.62737 | | 10.46072 | 83.14762 | | 9.82 | 0.00 | 0.00 | 0 | 33,662.00 |
| R213 | On 03/08/2023 | Bond Future | 10.45482 | | 85.29752 | | 10.56293 | 84.80846 | | 10.23 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/11/2023 | Bond Future | 10.55828 | | 83.47455 | | 10.67147 | 82.97558 | | 10.26 | 0.00 | 30,384,736.20 | 364 | 3,338.00 |
| R213 | On 01/02/2024 | Bond Future | 10.66493 | | 85.20088 | | 10.78366 | 84.69159 | | 9.55 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2024 | Bond Future | 10.78142 | | 83.35996 | | 10.90601 | 82.84022 | | 9.35 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 04/05/2023 | Bond Future | 11.52211 | | 63.55592 | | 11.59447 | 63.17924 | | 16.33 | 0.00 | 0.00 | 0 | 17,989.00 |
| R214 | On 03/08/2023 | Bond Future | 11.62149 | | 64.82525 | | 11.69630 | 64.44127 | | 17.19 | 0.00 | 0.00 | 0 | 2,980.00 |
| R214 | On 02/11/2023 | Bond Future | 11.72386 | | 62.84083 | | 11.80127 | 62.44902 | | 17.45 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 01/02/2024 | Bond Future | 11.82811 | | 64.14042 | | 11.90826 | 63.74055 | | 15.98 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 02/05/2024 | Bond Future | 11.93645 | | 62.12946 | | 12.01944 | 61.72134 | | 15.45 | 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 : | | | | | | | | | | | | 43,401,947.04 | 547 | 1 429 284.00 |
| Grand Total: | | | | | | | | | | | | 43,401,947.04 | 547 | 1 429 284.00 |