

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/01/2024

| 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 | |
|------------------|---------------|-----------|--------------------|-------|-------------|-------------|--------------|----------------|-----------------------|-------|-------------|------------------|---------------|-----------|
| Derivatives | | | | | | | | | | | | | | |
| AL37 | On 01/02/2024 | | Index Future | 0.00 | 943.52900 | 943.52900 | 0.00000 | 947.25600 | 947.25600 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/05/2024 | | Index Future | 0.00 | 964.27000 | 964.27000 | 0.00000 | 968.08100 | 968.08100 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/08/2024 | | Index Future | 0.00 | 985.56300 | 985.56300 | 0.00000 | 989.45600 | 989.45600 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2024 | | Index Future | 0.00 | 1,008.56600 | 1,008.56600 | 0.00000 | 1,012.54600 | 1,012.54600 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/02/2025 | | Index Future | 0.00 | 1,030.19600 | 1,030.19600 | 0.00000 | 1,034.25800 | 1,034.25800 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2024 | | Index Future | 0.00 | 1,091.77400 | 1,091.77400 | 0.00000 | 1,098.57800 | 1,098.57800 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2024 | | Index Future | 0.00 | 1,115.77300 | 1,115.77300 | 0.00000 | 1,122.72800 | 1,122.72800 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2024 | | Index Future | 0.00 | 1,140.41200 | 1,140.41200 | 0.00000 | 1,147.51800 | 1,147.51800 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2024 | | Index Future | 0.00 | 1,167.02900 | 1,167.02900 | 0.00000 | 1,174.29700 | 1,174.29700 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/02/2025 | | Index Future | 0.00 | 1,192.05700 | 1,192.05700 | 0.00000 | 1,199.47700 | 1,199.47700 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/02/2024 | | Index Future | 0.00 | 943.76300 | 943.76300 | 0.00000 | 950.00100 | 950.00100 | 0.00 | 0.00 | 0.00 | 0 | 104.00 |
| ALBI | On 02/05/2024 | | Index Future | 0.00 | 964.50900 | 964.50900 | 0.00000 | 970.88500 | 970.88500 | 0.00 | 0.00 | 0.00 | 0 | 16.00 |
| ALBI | On 01/08/2024 | | Index Future | 0.00 | 985.80700 | 985.80700 | 0.00000 | 992.32300 | 992.32300 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/11/2024 | | Index Future | 0.00 | 1,008.81600 | 1,008.81600 | 0.00000 | 1,015.48000 | 1,015.48000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/02/2025 | | Index Future | 0.00 | 1,030.45100 | 1,030.45100 | 0.00000 | 1,037.25400 | 1,037.25400 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2024 | | Bond Future | 0.00 | 12.28236 | 76.40423 | 0.00000 | 12.17795 | 76.87737 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2024 | | Bond Future | 0.00 | 12.41310 | 74.30439 | 0.00000 | 12.30418 | 74.78813 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2024 | | Bond Future | 0.00 | 12.54826 | 75.96202 | 0.00000 | 12.43460 | 76.45646 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2024 | | Bond Future | 0.00 | 12.71693 | 73.94785 | 0.00000 | 12.59782 | 74.45360 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2025 | | Bond Future | 0.00 | 12.89293 | 75.54487 | 0.00000 | 12.76830 | 76.06130 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/02/2024 | | Bond Future | 0.00 | 12.96135 | 71.45588 | 0.00000 | 12.81160 | 72.23365 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/05/2024 | | Bond Future | 0.00 | 13.09331 | 68.78208 | 0.00000 | 12.93755 | 69.57724 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/08/2024 | | Bond Future | 0.00 | 13.22686 | 70.31610 | 0.00000 | 13.06500 | 71.12886 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/11/2024 | | Bond Future | 0.00 | 13.38785 | 67.70310 | 0.00000 | 13.21885 | 68.53467 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/02/2025 | | Bond Future | 0.00 | 13.54739 | 69.16301 | 0.00000 | 13.37145 | 70.01231 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| FRC213 | On 28/02/2031 | | Bond Future | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| FRC214 | On 28/02/2041 | | Bond Future | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/02/2024 | | GOVI | 0.00 | 930.31100 | 930.31100 | 0.00000 | 936.39000 | 936.39000 | 0.00 | 0.00 | 0.00 | 0 | 399.00 |
| GOVI | On 02/05/2024 | | GOVI | 0.00 | 950.76100 | 950.76100 | 0.00000 | 956.97500 | 956.97500 | 0.00 | 0.00 | 0.00 | 0 | 327.00 |
| GOVI | On 01/08/2024 | | GOVI | 0.00 | 971.75600 | 971.75600 | 0.00000 | 978.10500 | 978.10500 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2024 | | GOVI | 0.00 | 994.43700 | 994.43700 | 0.00000 | 1,000.93000 | 1,000.93000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 06/02/2025 | | GOVI | 0.00 | 1,015.76300 | 1,015.76300 | 0.00000 | 1,022.39300 | 1,022.39300 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GVIX | On 01/01/2029 | | LIVE INDEX | 0.00 | 110.00000 | 110.00000 | 0.00000 | 110.00000 | 110.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/02/2024 | | Bond Future | 0.00 | 176.42350 | 176.42350 | 0.00000 | 176.59021 | 176.59021 | 0.00 | 0.00 | 185,244,675.00 | 1,050 | 10,725.00 |
| I2025 | On 02/05/2024 | | Bond Future | 0.00 | 180.34586 | 180.34586 | 0.00000 | 180.51651 | 180.51651 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/08/2024 | | Bond Future | 0.00 | 182.52801 | 182.52801 | 0.00000 | 182.70176 | 182.70176 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/11/2024 | | Bond Future | 0.00 | 186.82970 | 186.82970 | 0.00000 | 187.00678 | 187.00678 | 0.00 | 0.00 | 0.00 | 0 | 75.00 |
| I2025 | On 31/01/2025 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/02/2024 | | Bond Future | 0.00 | 129.13895 | 129.13895 | 0.00000 | 129.58583 | 129.58583 | 0.00 | 0.00 | 27,119,179.50 | 210 | 4,320.00 |

| 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 02/05/2024 | Bond Future | 0.00 | 130.64121 | 130.64121 | 0.00000 | 131.09821 | 131.09821 | | 0.00 | 0.00 | 27,434,654.10 | 210 | 7,075.00 |
| I2029 | On 01/08/2024 | Bond Future | 0.00 | 133.55627 | 133.55627 | 0.00000 | 134.02312 | 134.02312 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/11/2024 | Bond Future | 0.00 | 135.29866 | 135.29866 | 0.00000 | 135.77563 | 135.77563 | | 0.00 | 0.00 | 0.00 | 0 | 66.00 |
| I2029 | On 06/02/2025 | Bond Future | 0.00 | 138.22681 | 138.22681 | 0.00000 | 138.71358 | 138.71358 | | 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 01/02/2024 | Bond Future | 0.00 | 122.04451 | 122.04451 | 0.00000 | 122.61228 | 122.61228 | | 0.00 | 0.00 | 2,807,023.73 | 23 | 8,052.00 |
| I2033 | On 02/05/2024 | Bond Future | 0.00 | 123.29236 | 123.29236 | 0.00000 | 123.87292 | 123.87292 | | 0.00 | 0.00 | 2,835,724.28 | 23 | 1,160.00 |
| I2033 | On 01/08/2024 | Bond Future | 0.00 | 126.04354 | 126.04354 | 0.00000 | 126.63677 | 126.63677 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/11/2024 | Bond Future | 0.00 | 127.51140 | 127.51140 | 0.00000 | 128.11781 | 128.11781 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 06/02/2025 | Bond Future | 0.00 | 130.27119 | 130.27119 | 0.00000 | 130.89026 | 130.89026 | | 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 01/02/2024 | Bond Future | 0.00 | 131.23412 | 131.23412 | 0.00000 | 131.81057 | 131.81057 | | 0.00 | 0.00 | 62,992,377.60 | 480 | 1,020.00 |
| I2038 | On 02/05/2024 | Bond Future | 0.00 | 134.15180 | 134.15180 | 0.00000 | 134.74128 | 134.74128 | | 0.00 | 0.00 | 64,392,864.00 | 480 | 4,193.00 |
| I2038 | On 01/08/2024 | Bond Future | 0.00 | 135.07286 | 135.07286 | 0.00000 | 135.67486 | 135.67486 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/11/2024 | Bond Future | 0.00 | 138.25560 | 138.25560 | 0.00000 | 138.87115 | 138.87115 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 06/02/2025 | Bond Future | 0.00 | 139.12270 | 139.12270 | 0.00000 | 139.75008 | 139.75008 | | 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 01/02/2024 | Bond Future | 0.00 | 114.81293 | 114.81293 | 0.00000 | 116.02445 | 116.02445 | | 0.00 | 0.00 | 15,729,371.41 | 137 | 11,523.00 |
| I2046 | On 02/05/2024 | Bond Future | 0.00 | 115.21484 | 115.21484 | 0.00000 | 116.45322 | 116.45322 | | 0.00 | 0.00 | 15,784,433.08 | 137 | 15,355.00 |
| I2046 | On 01/08/2024 | Bond Future | 0.00 | 117.78550 | 117.78550 | 0.00000 | 119.05126 | 119.05126 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/11/2024 | Bond Future | 0.00 | 118.35251 | 118.35251 | 0.00000 | 119.64722 | 119.64722 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 06/02/2025 | Bond Future | 0.00 | 120.91265 | 120.91265 | 0.00000 | 122.23500 | 122.23500 | | 0.00 | 0.00 | 33,130,066.10 | 274 | 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 01/02/2024 | Bond Future | 0.00 | 114.17427 | 114.17427 | 0.00000 | 115.43107 | 115.43107 | | 0.00 | 0.00 | 0.00 | 0 | 9,650.00 |
| I2050 | On 02/05/2024 | Bond Future | 0.00 | 116.71258 | 116.71258 | 0.00000 | 117.99742 | 117.99742 | | 0.00 | 0.00 | 0.00 | 0 | 13,039.00 |
| I2050 | On 01/08/2024 | Bond Future | 0.00 | 117.00936 | 117.00936 | 0.00000 | 118.32236 | 118.32236 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/11/2024 | Bond Future | 0.00 | 119.76643 | 119.76643 | 0.00000 | 121.10988 | 121.10988 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 06/02/2025 | Bond Future | 0.00 | 119.98977 | 119.98977 | 0.00000 | 121.36089 | 121.36089 | | 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 01/02/2024 | Index Future | 0.00 | 344.75500 | 344.75500 | 0.00000 | 346.73300 | 346.73300 | | 0.00 | 0.00 | 0.00 | 0 | 606.00 |
| IGOV | On 02/05/2024 | Index Future | 0.00 | 352.41900 | 352.41900 | 0.00000 | 354.44200 | 354.44200 | | 0.00 | 0.00 | 0.00 | 0 | 16.00 |
| IGOV | On 01/08/2024 | Index Future | 0.00 | 360.28500 | 360.28500 | 0.00000 | 362.35200 | 362.35200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/11/2024 | Index Future | 0.00 | 368.78200 | 368.78200 | 0.00000 | 370.89600 | 370.89600 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 06/02/2025 | Index Future | 0.00 | 376.77000 | 376.77000 | 0.00000 | 378.92900 | 378.92900 | | 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 |
| 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 |

| Contract Details | | Strike | Call /Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| IS10 | On 20/06/2028 | Interest Rate Swap | 0.00 | 88.68000 | 88.68000 | 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 17/01/2024 | Jibar Tradeable Future | 0.00 | 8.37700 | 91.62300 | 0.00000 | 8.39700 | 91.60300 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/02/2024 | Jibar Tradeable Future | 0.00 | 8.34500 | 91.65500 | 0.00000 | 8.33800 | 91.66200 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2024 | Jibar Tradeable Future | 0.00 | 8.32800 | 91.67200 | 0.00000 | 8.30800 | 91.69200 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/04/2024 | Jibar Tradeable Future | 0.00 | 8.24800 | 91.75200 | 0.00000 | 8.25000 | 91.75000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/05/2024 | Jibar Tradeable Future | 0.00 | 8.21700 | 91.78300 | 0.00000 | 8.22000 | 91.78000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2024 | Jibar Tradeable Future | 0.00 | 8.08800 | 91.91200 | 0.00000 | 8.07000 | 91.93000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2024 | Jibar Tradeable Future | 0.00 | 7.85700 | 92.14300 | 0.00000 | 7.84000 | 92.16000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/12/2024 | Jibar Tradeable Future | 0.00 | 7.53800 | 92.46200 | 0.00000 | 7.49000 | 92.51000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/03/2025 | Jibar Tradeable Future | 0.00 | 7.43000 | 92.57000 | 0.00000 | 7.35000 | 92.65000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/06/2025 | Jibar Tradeable Future | 0.00 | 7.34600 | 92.65400 | 0.00000 | 7.26900 | 92.73100 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/09/2025 | Jibar Tradeable Future | 0.00 | 7.29000 | 92.71000 | 0.00000 | 7.22000 | 92.78000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/12/2025 | Jibar Tradeable Future | 0.00 | 7.40900 | 92.59100 | 0.00000 | 7.36000 | 92.64000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 01/02/2024 | Bond Future | 0.00 | 8.77020 | 105.63558 | 0.00000 | 8.69370 | 105.83169 | | | 2.97 | 0.00 | 34,542,834.66 | 327 | 33,214.00 |
| R186 | On 02/05/2024 | Bond Future | 0.00 | 8.75163 | 107.95801 | 0.00000 | 8.66674 | 108.15858 | | | 2.91 | 0.00 | 35,302,269.27 | 327 | 73,214.00 |
| R186 | On 02/05/2024 | Bond Future | 9.73 Call | 2,402.69000 | 2.40269 | 0.00000 | 2,581.90000 | 2.58190 | 2,402.690 | 3.45 | 0.88 | 0.00 | 0 | 2,030.00 | |
| R186 | On 02/05/2024 | Bond Future | 10.40 Put | 36.26000 | 0.03626 | 0.00000 | 29.73000 | 0.02973 | 36.260 | 3.80 | (0.04) | 0.00 | 0 | 2,030.00 | |
| R186 | On 01/08/2024 | Bond Future | 0.00 | 8.72500 | 105.03241 | 0.00000 | 8.63012 | 105.23722 | | | 2.96 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2024 | Bond Future | 0.00 | 8.71572 | 107.47975 | 0.00000 | 8.60752 | 107.68890 | | | 2.67 | 0.00 | 0.00 | 0 | 44,528.00 |
| R186 | On 06/02/2025 | Bond Future | 0.00 | 8.72360 | 104.46329 | 0.00000 | 8.59954 | 104.67654 | | | 2.50 | 0.00 | 0.00 | 0 | 0.00 |
| 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 |
| R202 | On 01/02/2024 | Bond Future | 0.00 | 258.99436 | 258.99436 | 0.00000 | 259.26366 | 259.26366 | | | 0.00 | 0.00 | 0.00 | 0 | 5,010.00 |
| R202 | On 02/05/2024 | Bond Future | 0.00 | 264.75251 | 264.75251 | 0.00000 | 265.02796 | 265.02796 | | | 0.00 | 0.00 | 0.00 | 0 | 4,398.00 |
| R202 | On 01/08/2024 | Bond Future | 0.00 | 265.55972 | 265.55972 | 0.00000 | 265.84023 | 265.84023 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2024 | Bond Future | 0.00 | 271.81757 | 271.81757 | 0.00000 | 272.10360 | 272.10360 | | | 0.00 | 0.00 | 0.00 | 0 | 6.00 |
| R202 | On 06/02/2025 | Bond Future | 0.00 | 272.46149 | 272.46149 | 0.00000 | 272.75070 | 272.75070 | | | 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 01/02/2024 | Bond Future | 0.00 | 9.80068 | 92.12019 | 0.00000 | 9.71026 | 92.50293 | | | 6.82 | 0.00 | 32,979,028.02 | 358 | 45,116.00 |
| R2030 | On 01/02/2024 | Bond Future | 9.57 Call | 147.41000 | 0.14741 | 0.00000 | 261.55000 | 0.26155 | 147.410 | 6.32 | 0.21 | 0.00 | 0 | 400.00 | |
| R2030 | On 01/02/2024 | Bond Future | 9.89 Call | 759.18000 | 0.75918 | 0.00000 | 1,027.07000 | 1.02707 | 759.180 | 7.17 | 0.61 | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 9.93 Call | 871.69000 | 0.87169 | 0.00000 | 1,154.41000 | 1.15441 | 871.690 | 7.27 | 0.65 | 0.00 | 0 | 1,360.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.00 Call | 1,084.00000 | 1.08400 | 0.00000 | 1,389.31000 | 1.38931 | 1,084.000 | 7.45 | 0.72 | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.07 Call | 1,312.19000 | 1.31219 | 0.00000 | 1,636.06000 | 1.63606 | 1,312.190 | 7.61 | 0.78 | 0.00 | 0 | 400.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.16 Call | 1,625.33000 | 1.62533 | 0.00000 | 1,967.60000 | 1.96760 | 1,625.330 | 7.82 | 0.84 | 0.00 | 0 | 200.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.39 Call | 2,488.56000 | 2.48856 | 0.00000 | 2,857.24000 | 2.85724 | 2,488.560 | 8.32 | 0.94 | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 11.00 Put | 1.67000 | 0.00167 | 0.00000 | 1.15000 | 0.00115 | 1.670 | 9.52 | 0.00 | 0.00 | 0 | 700.00 | |
| R2030 | On 01/02/2024 | Bond Future | 11.31 Put | 0.29000 | 0.00029 | 0.00000 | 0.21000 | 0.00021 | 0.290 | 10.07 | 0.00 | 0.00 | 0 | 1,360.00 | |
| R2030 | On 01/02/2024 | Bond Future | 11.75 Put | 0.02000 | 0.00002 | 0.00000 | 0.02000 | 0.00002 | 0.020 | 10.85 | 0.00 | 0.00 | 0 | 200.00 | |
| R2030 | On 01/02/2024 | Bond Future | 11.85 Put | 0.01000 | 0.00001 | 0.00000 | 0.01000 | 0.00001 | 0.010 | 10.85 | 0.00 | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 11.86 Put | 0.01000 | 0.00001 | 0.00000 | 0.01000 | 0.00001 | 0.010 | 10.85 | 0.00 | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 12.10 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 10.85 | 0.00 | 0.00 | 0 | 400.00 | |

| 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 02/05/2024 | Bond Future | 0.00 | 9.85069 | 94.14558 | 0.00000 | 9.75523 | 94.53685 | | 6.99 | 0.00 | 176,805,399.24 | 1,878 | 123,970.00 |
| R2030 | On 02/05/2024 | Bond Future | 9.66 Call | 1,060.98000 | 1.06098 | 0.00000 | 1,240.44000 | 1.24044 | 1,060.980 | 6.95 | 0.42 | 0.00 | 0 | 1,000.00 |
| R2030 | On 02/05/2024 | Bond Future | 10.16 Call | 2,176.81000 | 2.17681 | 0.00000 | 2,441.40000 | 2.44140 | 2,176.810 | 7.26 | 0.64 | 0.00 | 0 | 1,000.00 |
| R2030 | On 02/05/2024 | Bond Future | 10.62 Call | 3,533.98000 | 3.53398 | 0.00000 | 3,855.47000 | 3.85547 | 3,533.980 | 7.62 | 0.80 | 0.00 | 0 | 500.00 |
| R2030 | On 02/05/2024 | Bond Future | 10.82 Call | 4,187.57000 | 4.18757 | 0.00000 | 4,526.45000 | 4.52645 | 4,187.570 | 7.79 | 0.84 | 0.00 | 0 | 1,080.00 |
| R2030 | On 02/05/2024 | Bond Future | 11.12 Call | 5,211.92000 | 5.21192 | 0.00000 | 5,569.88000 | 5.56988 | 5,211.920 | 8.05 | 0.90 | 0.00 | 0 | 500.00 |
| R2030 | On 02/05/2024 | Bond Future | 11.94 Put | 43.46000 | 0.04346 | 0.00000 | 35.42000 | 0.03542 | 43.460 | 8.60 | (0.03) | 0.00 | 0 | 1,000.00 |
| R2030 | On 02/05/2024 | Bond Future | 12.38 Put | 14.18000 | 0.01418 | 0.00000 | 11.32000 | 0.01132 | 14.180 | 8.60 | (0.01) | 0.00 | 0 | 1,080.00 |
| R2030 | On 02/05/2024 | Bond Future | 13.15 Put | 1.47000 | 0.00147 | 0.00000 | 1.13000 | 0.00113 | 1.470 | 8.60 | 0.00 | 0.00 | 0 | 500.00 |
| R2030 | On 01/08/2024 | Bond Future | 0.00 | 9.90385 | 92.21814 | 0.00000 | 9.80285 | 92.61788 | | 6.87 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 07/11/2024 | Bond Future | 0.00 | 9.97126 | 94.36646 | 0.00000 | 9.86392 | 94.77514 | | 6.73 | 0.00 | 0.00 | 0 | 1,652.00 |
| R2030 | On 06/02/2025 | Bond Future | 0.00 | 10.04837 | 92.37559 | 0.00000 | 9.93439 | 92.79265 | | 6.55 | 0.00 | 0.00 | 0 | 0.00 |
| 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 01/02/2024 | Bond Future | 0.00 | 10.65620 | 89.99616 | 0.00000 | 10.54608 | 90.53779 | | 8.41 | 0.00 | 393,643,203.84 | 4,374 | 43,383.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.01 Call | 2.33000 | 0.00233 | 0.00000 | 10.10000 | 0.01010 | 2.330 | 6.68 | 0.01 | 0.00 | 0 | 1,200.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.59 Call | 504.74000 | 0.50474 | 0.00000 | 790.42000 | 0.79042 | 504.740 | 8.69 | 0.43 | 0.00 | 0 | 500.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.76 Call | 973.67000 | 0.97367 | 0.00000 | 1,357.55000 | 1.35755 | 973.670 | 9.22 | 0.62 | 0.00 | 0 | 1,200.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.78 Call | 1,038.13000 | 1.03813 | 0.00000 | 1,431.75000 | 1.43175 | 1,038.130 | 9.28 | 0.64 | 0.00 | 0 | 200.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.85 Put | 334.61000 | 0.33461 | 0.00000 | 217.40000 | 0.21740 | 334.610 | 9.47 | (0.29) | 0.00 | 0 | 17,000.00 |
| R2032 | On 01/02/2024 | Bond Future | 10.90 Call | 1,459.89000 | 1.45989 | 0.00000 | 1,903.17000 | 1.90317 | 1,459.890 | 9.62 | 0.75 | 0.00 | 0 | 8,500.00 |
| R2032 | On 01/02/2024 | Bond Future | 11.09 Call | 2,219.17000 | 2.21917 | 0.00000 | 2,713.30000 | 2.71330 | 2,219.170 | 10.13 | 0.87 | 0.00 | 0 | 500.00 |
| R2032 | On 01/02/2024 | Bond Future | 11.33 Put | 44.19000 | 0.04419 | 0.00000 | 27.26000 | 0.02726 | 44.190 | 10.75 | (0.05) | 0.00 | 0 | 17,000.00 |
| R2032 | On 01/02/2024 | Bond Future | 11.35 Put | 40.37000 | 0.04037 | 0.00000 | 24.89000 | 0.02489 | 40.370 | 10.80 | (0.05) | 0.00 | 0 | 8,500.00 |
| R2032 | On 01/02/2024 | Bond Future | 11.55 Put | 15.87000 | 0.01587 | 0.00000 | 9.79000 | 0.00979 | 15.870 | 11.30 | (0.02) | 0.00 | 0 | 8,500.00 |
| R2032 | On 01/02/2024 | Bond Future | 11.75 Put | 5.87000 | 0.00587 | 0.00000 | 3.65000 | 0.00365 | 5.870 | 11.74 | (0.01) | 0.00 | 0 | 200.00 |
| R2032 | On 01/02/2024 | Bond Future | 12.50 Put | 0.13000 | 0.00013 | 0.00000 | 0.09000 | 0.00009 | 0.130 | 13.38 | 0.00 | 0.00 | 0 | 200.00 |
| R2032 | On 01/02/2024 | Bond Future | 12.62 Put | 0.05000 | 0.00005 | 0.00000 | 0.04000 | 0.00004 | 0.050 | 13.38 | 0.00 | 0.00 | 0 | 1,200.00 |
| R2032 | On 01/02/2024 | Bond Future | 12.73 Put | 0.02000 | 0.00002 | 0.00000 | 0.01000 | 0.00001 | 0.020 | 13.38 | 0.00 | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 0.00 | 10.73288 | 87.81292 | 0.00000 | 10.61769 | 88.36657 | | 9.21 | 0.00 | 382,600,892.44 | 4,357 | 127,940.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.36 Call | 984.14000 | 0.98414 | 0.00000 | 1,198.11000 | 1.19811 | 984.140 | 9.09 | 0.35 | 0.00 | 0 | 1,000.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.57 Call | 1,403.93000 | 1.40393 | 0.00000 | 1,669.36000 | 1.66936 | 1,403.930 | 9.28 | 0.44 | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.59 Call | 1,448.93000 | 1.44893 | 0.00000 | 1,719.23000 | 1.71923 | 1,448.930 | 9.30 | 0.45 | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.65 Call | 1,588.46000 | 1.58846 | 0.00000 | 1,873.22000 | 1.87322 | 1,588.460 | 9.37 | 0.47 | 0.00 | 0 | 1,550.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.86 Call | 2,131.28000 | 2.13128 | 0.00000 | 2,464.46000 | 2.46446 | 2,131.280 | 9.59 | 0.56 | 0.00 | 0 | 1,000.00 |
| R2032 | On 02/05/2024 | Bond Future | 11.09 Call | 2,814.38000 | 2.81438 | 0.00000 | 3,194.95000 | 3.19495 | 2,814.380 | 9.85 | 0.65 | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 11.21 Put | 957.07000 | 0.95707 | 0.00000 | 805.86000 | 0.80586 | 957.070 | 9.98 | (0.31) | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 11.35 Call | 3,678.26000 | 3.67826 | 0.00000 | 4,103.65000 | 4.10365 | 3,678.260 | 10.15 | 0.74 | 0.00 | 0 | 1,550.00 |
| R2032 | On 02/05/2024 | Bond Future | 11.81 Put | 405.59000 | 0.40559 | 0.00000 | 334.14000 | 0.33414 | 405.590 | 10.68 | (0.15) | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 12.90 Put | 61.79000 | 0.06179 | 0.00000 | 48.97000 | 0.04897 | 61.790 | 11.47 | (0.03) | 0.00 | 0 | 1,000.00 |
| R2032 | On 02/05/2024 | Bond Future | 13.18 Put | 32.65000 | 0.03265 | 0.00000 | 25.50000 | 0.02550 | 32.650 | 11.47 | (0.02) | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 13.35 Put | 21.70000 | 0.02170 | 0.00000 | 16.80000 | 0.01680 | 21.700 | 11.47 | (0.01) | 0.00 | 0 | 1,550.00 |
| R2032 | On 01/08/2024 | Bond Future | 0.00 | 10.81275 | 89.75111 | 0.00000 | 10.69222 | 90.31685 | | 8.90 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/11/2024 | Bond Future | 0.00 | 10.91625 | 87.67530 | 0.00000 | 10.78952 | 88.25388 | | 8.86 | 0.00 | 0.00 | 0 | 1,526.00 |
| R2032 | On 07/11/2024 | Bond Future | 11.64 Call | 4,864.22000 | 4.86422 | 0.00000 | 5,270.75000 | 5.27075 | 4,864.220 | 9.67 | 0.68 | 0.00 | 0 | 1,615.00 |
| R2032 | On 07/11/2024 | Bond Future | 13.36 Put | 371.28000 | 0.37128 | 0.00000 | 324.04000 | 0.32404 | 371.280 | 10.72 | (0.09) | 0.00 | 0 | 1,615.00 |
| R2032 | On 06/02/2025 | Bond Future | 0.00 | 11.02581 | 89.54988 | 0.00000 | 10.89286 | 90.14051 | | 7.83 | 0.00 | 0.00 | 0 | 0.00 |
| 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 01/02/2024 | Bond Future | 0.00 | 11.50143 | 87.67784 | 0.00000 | 11.38664 | 88.30742 | | 10.58 | 0.00 | 17,097,178.80 | 195 | 22,869.00 |

| 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 01/02/2024 | Bond Future | 10.62 | Call | 1.83000 | 0.00183 | 0.00000 | 7.01000 | 0.00701 | 1.830 | 9.76 | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | 11.12 | Call | 133.32000 | 0.13332 | 0.00000 | 264.22000 | 0.26422 | 133.320 | 10.39 | 0.14 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | 13.46 | Put | 0.01000 | 0.00001 | 0.00000 | 0.00000 | 0.00000 | 0.010 | 13.49 | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 02/05/2024 | Bond Future | 0.00 | | 11.59635 | 85.09402 | 0.00000 | 11.47693 | 85.73761 | | 10.91 | 0.00 | 101,687,353.90 | 1,195 | 160,447.00 |
| R2035 | On 01/08/2024 | Bond Future | 0.00 | | 11.69356 | 86.97243 | 0.00000 | 11.56929 | 87.63002 | | 10.83 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/11/2024 | Bond Future | 0.00 | | 11.81918 | 84.48364 | 0.00000 | 11.68933 | 85.15623 | | 10.97 | 0.00 | 0.00 | 0 | 19,875.00 |
| R2035 | On 06/02/2025 | Bond Future | 0.00 | | 11.95090 | 86.29047 | 0.00000 | 11.81540 | 86.97718 | | 9.88 | 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 01/02/2024 | Bond Future | 0.00 | | 11.90148 | 77.92667 | 0.00000 | 11.78677 | 78.55486 | | 12.07 | 0.00 | 0.00 | 0 | 87,699.00 |
| R2037 | On 01/02/2024 | Bond Future | 12.09 | Call | 1,424.44000 | 1.42444 | 0.00000 | 1,910.91000 | 1.91091 | 1,424.440 | 12.64 | 0.69 | 0.00 | 0 | 2,500.00 |
| R2037 | On 01/02/2024 | Bond Future | 12.93 | Put | 6.05000 | 0.00605 | 0.00000 | 3.45000 | 0.00345 | 6.050 | 14.07 | (0.01) | 0.00 | 0 | 2,500.00 |
| R2037 | On 01/02/2024 | Bond Future | 13.93 | Put | 0.01000 | 0.00001 | 0.00000 | 0.00000 | 0.00000 | 0.010 | 15.40 | 0.00 | 0.00 | 0 | 2,500.00 |
| R2037 | On 02/05/2024 | Bond Future | 0.00 | | 12.00765 | 79.63995 | 0.00000 | 11.88850 | 80.28210 | | 11.85 | 0.00 | 0.00 | 0 | 47,574.00 |
| R2037 | On 01/08/2024 | Bond Future | 0.00 | | 12.11988 | 77.14195 | 0.00000 | 11.99600 | 77.79808 | | 12.42 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/08/2024 | Bond Future | 12.11 | Call | 2,824.11000 | 2.82411 | 0.00000 | 3,181.52000 | 3.18152 | 2,824.110 | 12.57 | 0.52 | 0.00 | 0 | 1,383.00 |
| R2037 | On 01/08/2024 | Bond Future | 13.17 | Put | 1,144.34000 | 1.14434 | 0.00000 | 1,005.69000 | 1.00569 | 1,144.340 | 14.10 | (0.23) | 0.00 | 0 | 1,383.00 |
| R2037 | On 01/08/2024 | Bond Future | 13.82 | Put | 644.65000 | 0.64465 | 0.00000 | 562.18000 | 0.56218 | 644.650 | 15.02 | (0.14) | 0.00 | 0 | 1,383.00 |
| R2037 | On 07/11/2024 | Bond Future | 0.00 | | 12.24666 | 78.93829 | 0.00000 | 12.11761 | 79.60938 | | 12.34 | 0.00 | 0.00 | 0 | 9,175.00 |
| R2037 | On 06/02/2025 | Bond Future | 0.00 | | 12.37733 | 76.36572 | 0.00000 | 12.24303 | 77.05098 | | 12.68 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 100.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 01/02/2024 | Bond Future | 0.00 | | 12.30314 | 77.27835 | 0.00000 | 12.15325 | 78.13466 | | 12.83 | 0.00 | 46,907,958.45 | 607 | 109,834.00 |
| R2040 | On 02/05/2024 | Bond Future | 0.00 | | 12.41762 | 78.97740 | 0.00000 | 12.26201 | 79.85263 | | 12.61 | 0.00 | 47,939,281.80 | 607 | 38,980.00 |
| R2040 | On 01/08/2024 | Bond Future | 0.00 | | 12.53858 | 76.21432 | 0.00000 | 12.37682 | 77.10880 | | 13.26 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 07/11/2024 | Bond Future | 0.00 | | 12.67399 | 77.98881 | 0.00000 | 12.50554 | 78.90381 | | 13.19 | 0.00 | 0.00 | 0 | 8,697.00 |
| R2040 | On 06/02/2025 | Bond Future | 0.00 | | 12.81270 | 75.14503 | 0.00000 | 12.63747 | 76.07934 | | 13.62 | 0.00 | 0.00 | 0 | 0.00 |
| 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 01/02/2024 | Bond Future | 0.00 | | 12.39249 | 73.40646 | 0.00000 | 12.25769 | 74.17927 | | 13.62 | 0.00 | 142,702,158.24 | 1,944 | 87,616.00 |
| R2044 | On 01/02/2024 | Bond Future | 13.00 | Put | 71.59000 | 0.07159 | 0.00000 | 38.46000 | 0.03846 | 71.590 | 15.08 | (0.07) | 0.00 | 0 | 15,000.00 |
| R2044 | On 01/02/2024 | Bond Future | 13.25 | Put | 20.06000 | 0.02006 | 0.00000 | 10.31000 | 0.01031 | 20.060 | 15.56 | (0.02) | 0.00 | 0 | 5,000.00 |
| R2044 | On 02/05/2024 | Bond Future | 0.00 | | 12.50354 | 75.02043 | 0.00000 | 12.36370 | 75.81027 | | 13.40 | 0.00 | 525,143.01 | 7 | 5,606.00 |
| R2044 | On 01/08/2024 | Bond Future | 0.00 | | 12.62061 | 72.29523 | 0.00000 | 12.47536 | 73.10237 | | 14.14 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/11/2024 | Bond Future | 0.00 | | 12.75110 | 73.97833 | 0.00000 | 12.59996 | 74.80398 | | 14.09 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/02/2025 | Bond Future | 0.00 | | 12.88431 | 71.17402 | 0.00000 | 12.72719 | 72.01711 | | 14.59 | 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 01/02/2024 | Bond Future | 0.00 | | 12.31757 | 76.49823 | 0.00000 | 12.17772 | 77.31931 | | 13.42 | 0.00 | 1,223,971.68 | 16 | 55,363.00 |
| R2048 | On 02/05/2024 | Bond Future | 0.00 | | 12.41931 | 73.73220 | 0.00000 | 12.27431 | 74.57148 | | 14.00 | 0.00 | 1,179,715.20 | 16 | 200,336.00 |
| R2048 | On 01/08/2024 | Bond Future | 0.00 | | 12.52312 | 75.35976 | 0.00000 | 12.37274 | 76.21740 | | 13.95 | 0.00 | 0.00 | 0 | 13,000.00 |
| R2048 | On 07/11/2024 | Bond Future | 0.00 | | 12.65146 | 72.66366 | 0.00000 | 12.49489 | 73.54101 | | 14.73 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 06/02/2025 | Bond Future | 0.00 | | 12.78302 | 74.21711 | 0.00000 | 12.62018 | 75.11303 | | 14.39 | 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 01/02/2024 | Bond Future | 0.00 | | 12.32684 | 98.54169 | 0.00000 | 12.19199 | 99.55861 | | 13.65 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 02/05/2024 | Bond Future | 0.00 | | 12.43349 | 94.84373 | 0.00000 | 12.29342 | 95.88318 | | 14.23 | 0.00 | 0.00 | 0 | 5,189.00 |
| R2053 | On 01/08/2024 | Bond Future | 0.00 | | 12.54255 | 96.93695 | 0.00000 | 12.39709 | 97.99918 | | 14.17 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 07/11/2024 | Bond Future | 0.00 | | 12.67323 | 93.32293 | 0.00000 | 12.52155 | 94.40953 | | 14.97 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 06/02/2025 | Bond Future | 0.00 | | 12.80403 | 95.31654 | 0.00000 | 12.64620 | 96.42605 | | 14.63 | 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 01/02/2024 | Bond Future | 0.00 | | 11.62377 | 67.67189 | 0.00000 | 11.51903 | 68.17733 | | 12.05 | 0.00 | 130,674,419.59 | 1,931 | 7,094.00 |

| 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 02/05/2024 | Bond Future | 0.00 | 11.71467 | 66.00677 | 0.00000 | 11.60611 | 66.52341 | | 12.40 | 0.00 | 127,459,072.87 | 1,931 | 7,178.00 |
| R209 | On 01/08/2024 | Bond Future | 0.00 | 11.80813 | 67.46366 | 0.00000 | 11.69563 | 67.99158 | | 12.36 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2024 | Bond Future | 0.00 | 11.92234 | 65.87874 | 0.00000 | 11.80535 | 66.41867 | | 12.75 | 0.00 | 0.00 | 0 | 5,237.00 |
| R209 | On 06/02/2025 | Bond Future | 0.00 | 12.03836 | 67.28725 | 0.00000 | 11.91694 | 67.83854 | | 12.02 | 0.00 | 0.00 | 0 | 0.00 |
| 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 01/02/2024 | Bond Future | 0.00 | 234.25622 | 234.25622 | 0.00000 | 234.67249 | 234.67249 | | 0.00 | 0.00 | 0.00 | 0 | 476.00 |
| R210 | On 02/05/2024 | Bond Future | 0.00 | 236.20388 | 236.20388 | 0.00000 | 236.62961 | 236.62961 | | 0.00 | 0.00 | 0.00 | 0 | 198.00 |
| R210 | On 01/08/2024 | Bond Future | 0.00 | 241.47421 | 241.47421 | 0.00000 | 241.90894 | 241.90894 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/11/2024 | Bond Future | 0.00 | 243.81733 | 243.81733 | 0.00000 | 244.26043 | 244.26043 | | 0.00 | 0.00 | 0.00 | 0 | 60.00 |
| R210 | On 06/02/2025 | Bond Future | 0.00 | 249.09302 | 249.09302 | 0.00000 | 249.54478 | 249.54478 | | 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 01/02/2024 | Bond Future | 0.00 | 10.30016 | 86.79068 | 0.00000 | 10.20001 | 87.23390 | | 7.79 | 0.00 | 12,931,811.32 | 149 | 22,370.00 |
| R213 | On 02/05/2024 | Bond Future | 0.00 | 10.36195 | 85.14051 | 0.00000 | 10.25698 | 85.59360 | | 8.40 | 0.00 | 12,685,935.99 | 149 | 11,222.00 |
| R213 | On 01/08/2024 | Bond Future | 0.00 | 10.42447 | 87.02000 | 0.00000 | 10.31436 | 87.48292 | | 8.05 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2024 | Bond Future | 0.00 | 10.51637 | 85.48685 | 0.00000 | 10.40022 | 85.96024 | | 8.13 | 0.00 | 0.00 | 0 | 16,191.00 |
| R213 | On 06/02/2025 | Bond Future | 0.00 | 10.61820 | 87.31614 | 0.00000 | 10.49583 | 87.79935 | | 7.45 | 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 01/02/2024 | Bond Future | 0.00 | 12.10597 | 62.77127 | 0.00000 | 11.95603 | 63.50414 | | 13.29 | 0.00 | 104,702,478.36 | 1,668 | 5,981.00 |
| R214 | On 02/05/2024 | Bond Future | 0.00 | 12.20014 | 60.84719 | 0.00000 | 12.04504 | 61.59630 | | 13.79 | 0.00 | 101,493,112.92 | 1,668 | 20,900.00 |
| R214 | On 02/05/2024 | Bond Future | 12.12 Call | 1,660.61000 | 1.66061 | 0.00000 | 2,054.41000 | 2.05441 | 1,660.610 | 14.01 | 0.48 | 0.00 | 0 | 10,000.00 |
| R214 | On 02/05/2024 | Bond Future | 12.14 Call | 1,709.48000 | 1.70948 | 0.00000 | 2,109.49000 | 2.10949 | 1,709.480 | 14.05 | 0.49 | 2,981,889.38 | 500 | 6,610.00 |
| R214 | On 02/05/2024 | Bond Future | 12.87 Put | 804.70000 | 0.80470 | 0.00000 | 638.71000 | 0.63871 | 804.700 | 15.41 | (0.25) | (3,083,454.86) | 1,000 | 16,610.00 |
| R214 | On 02/05/2024 | Bond Future | 13.52 Put | 341.03000 | 0.34103 | 0.00000 | 264.09000 | 0.26409 | 341.030 | 16.58 | (0.12) | (740,150.80) | 500 | 16,610.00 |
| R214 | On 01/08/2024 | Bond Future | 0.00 | 12.29593 | 62.19035 | 0.00000 | 12.13546 | 62.95588 | | 13.75 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2024 | Bond Future | 0.00 | 12.41522 | 60.33241 | 0.00000 | 12.24863 | 61.11551 | | 14.45 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 06/02/2025 | Bond Future | 0.00 | 12.53754 | 61.62263 | 0.00000 | 12.36480 | 62.42229 | | 14.13 | 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 : | | | | | | | | | | | 2,341,711,872.12 | 28,728 | 1,740,844.00 | |
| Grand Total: | | | | | | | | | | | 2,341,711,872.12 | 28,728 | 1,740,844.00 | |