

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/02/2024

| 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 02/05/2024 | Index Future | 0.00 | | 948.15300 | 948.15300 | 0.00000 | 951.44300 | 951.44300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/08/2024 | Index Future | 0.00 | | 969.00600 | 969.00600 | 0.00000 | 972.36700 | 972.36700 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2024 | Index Future | 0.00 | | 991.64300 | 991.64300 | 0.00000 | 995.07300 | 995.07300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/02/2025 | Index Future | 0.00 | | 1,012.68200 | 1,012.68200 | 0.00000 | 1,016.17200 | 1,016.17200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 08/05/2025 | Index Future | 0.00 | | 1,032.19000 | 1,032.19000 | 0.00000 | 1,039.24300 | 1,039.24300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2024 | Index Future | 0.00 | | 1,096.28900 | 1,096.28900 | 0.00000 | 1,098.92700 | 1,098.92700 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2024 | Index Future | 0.00 | | 1,120.39900 | 1,120.39900 | 0.00000 | 1,123.09400 | 1,123.09400 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2024 | Index Future | 0.00 | | 1,146.57300 | 1,146.57300 | 0.00000 | 1,149.31900 | 1,149.31900 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/02/2025 | Index Future | 0.00 | | 1,170.89900 | 1,170.89900 | 0.00000 | 1,173.68900 | 1,173.68900 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 08/05/2025 | Index Future | 0.00 | | 1,193.46000 | 1,193.46000 | 0.00000 | 1,201.41600 | 1,201.41600 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 02/05/2024 | Index Future | 0.00 | | 950.04300 | 950.04300 | 0.00000 | 953.46400 | 953.46400 | | 0.00 | 0.00 | 0.00 | 0 | 94.00 |
| ALBI | On 01/08/2024 | Index Future | 0.00 | | 970.93700 | 970.93700 | 0.00000 | 974.43300 | 974.43300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/11/2024 | Index Future | 0.00 | | 993.62000 | 993.62000 | 0.00000 | 997.18700 | 997.18700 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/02/2025 | Index Future | 0.00 | | 1,014.70000 | 1,014.70000 | 0.00000 | 1,018.33100 | 1,018.33100 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 08/05/2025 | Index Future | 0.00 | | 1,034.25000 | 1,034.25000 | 0.00000 | 1,040.22200 | 1,040.22200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2024 | Bond Future | 0.00 | | 12.69471 | 73.07322 | 0.00000 | 12.61903 | 73.40134 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2024 | Bond Future | 0.00 | | 12.84359 | 74.69783 | 0.00000 | 12.76456 | 75.03325 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2024 | Bond Future | 0.00 | | 13.02598 | 72.65703 | 0.00000 | 12.94313 | 73.00007 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2025 | Bond Future | 0.00 | | 13.22047 | 74.21046 | 0.00000 | 13.13376 | 74.56053 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 08/05/2025 | Bond Future | 0.00 | | 15.51006 | 64.38664 | 0.00000 | 12.73000 | 74.62168 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/05/2024 | Bond Future | 0.00 | | 13.26265 | 67.93448 | 0.00000 | 13.17664 | 68.36282 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/08/2024 | Bond Future | 0.00 | | 13.40395 | 69.44475 | 0.00000 | 13.31450 | 69.88257 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/11/2024 | Bond Future | 0.00 | | 13.57234 | 66.81413 | 0.00000 | 13.47889 | 67.26200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/02/2025 | Bond Future | 0.00 | | 13.74272 | 68.24040 | 0.00000 | 13.64538 | 68.69754 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 08/05/2025 | Bond Future | 0.00 | | 15.64526 | 58.28752 | 0.00000 | 13.25000 | 68.48670 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| FRC213 | On 28/02/2031 | Bond Future | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| FRC214 | On 28/02/2041 | Bond Future | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2024 | GOVI | 0.00 | | 936.24000 | 936.24000 | 0.00000 | 939.60600 | 939.60600 | | 0.00 | 0.00 | 0.00 | 0 | 726.00 |
| GOVI | On 01/08/2024 | GOVI | 0.00 | | 956.83000 | 956.83000 | 0.00000 | 960.27000 | 960.27000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2024 | GOVI | 0.00 | | 979.18300 | 979.18300 | 0.00000 | 982.69300 | 982.69300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 06/02/2025 | GOVI | 0.00 | | 999.95700 | 999.95700 | 0.00000 | 1,003.53000 | 1,003.53000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 08/05/2025 | GOVI | 0.00 | | 1,019.23000 | 1,019.23000 | 0.00000 | 1,025.21900 | 1,025.21900 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GVIX | On 01/01/2029 | LIVE INDEX | 0.00 | | 110.00000 | 110.00000 | 0.00000 | 110.00000 | 110.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 02/05/2024 | Bond Future | 0.00 | | 179.25597 | 179.25597 | 0.00000 | 179.31341 | 179.31341 | | 0.00 | 0.00 | 0.00 | 0 | 9,015.00 |
| I2025 | On 01/08/2024 | Bond Future | 0.00 | | 181.40888 | 181.40888 | 0.00000 | 181.46751 | 181.46751 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/11/2024 | Bond Future | 0.00 | | 185.68964 | 185.68964 | 0.00000 | 185.74900 | 185.74900 | | 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 02/05/2024 | Bond Future | 0.00 | | 129.08861 | 129.08861 | 0.00000 | 129.35370 | 129.35370 | | 0.00 | 0.00 | 0.00 | 0 | 7,165.00 |
| I2029 | On 01/08/2024 | Bond Future | 0.00 | | 131.95863 | 131.95863 | 0.00000 | 132.22959 | 132.22959 | | 0.00 | 0.00 | 0.00 | 0 | 728.00 |

| 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 07/11/2024 | Bond Future | 0.00 | 133.67455 | 133.67455 | 0.00000 | 133.95141 | 133.95141 | | 0.00 | 0.00 | 0.00 | 0 | 66.00 |
| I2029 | On 06/02/2025 | Bond Future | 0.00 | 136.53755 | 136.53755 | 0.00000 | 136.81971 | 136.81971 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 08/05/2025 | Bond Future | 0.00 | 124.20733 | 124.20733 | 0.00000 | 137.85000 | 137.85000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 31/03/2029 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2031 | On 31/01/2031 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 100.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 02/05/2024 | Bond Future | 0.00 | 121.30457 | 121.30457 | 0.00000 | 121.71000 | 121.71000 | | 0.00 | 0.00 | 0.00 | 0 | 2,042.00 |
| I2033 | On 01/08/2024 | Bond Future | 0.00 | 124.00152 | 124.00152 | 0.00000 | 124.41590 | 124.41590 | | 0.00 | 0.00 | 0.00 | 0 | 5,737.00 |
| I2033 | On 07/11/2024 | Bond Future | 0.00 | 125.43302 | 125.43302 | 0.00000 | 125.85668 | 125.85668 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 06/02/2025 | Bond Future | 0.00 | 128.11973 | 128.11973 | 0.00000 | 128.55199 | 128.55199 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 08/05/2025 | Bond Future | 0.00 | 116.38512 | 116.38512 | 0.00000 | 130.62000 | 130.62000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 02/05/2024 | Bond Future | 0.00 | 132.42573 | 132.42573 | 0.00000 | 132.74230 | 132.74230 | | 0.00 | 0.00 | 0.00 | 0 | 5,122.00 |
| I2038 | On 01/08/2024 | Bond Future | 0.00 | 133.30845 | 133.30845 | 0.00000 | 133.63194 | 133.63194 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/11/2024 | Bond Future | 0.00 | 136.45378 | 136.45378 | 0.00000 | 136.78442 | 136.78442 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 06/02/2025 | Bond Future | 0.00 | 137.26245 | 137.26245 | 0.00000 | 137.59950 | 137.59950 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2025 | Bond Future | 0.00 | 126.13267 | 126.13267 | 0.00000 | 139.68000 | 139.68000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2043 | On 31/01/2043 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 02/05/2024 | Bond Future | 0.00 | 113.96978 | 113.96978 | 0.00000 | 113.98485 | 113.98485 | | 0.00 | 0.00 | 0.00 | 0 | 16,115.00 |
| I2046 | On 01/08/2024 | Bond Future | 0.00 | 116.50364 | 116.50364 | 0.00000 | 116.51898 | 116.51898 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/11/2024 | Bond Future | 0.00 | 117.05564 | 117.05564 | 0.00000 | 117.07089 | 117.07089 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 06/02/2025 | Bond Future | 0.00 | 119.56159 | 119.56159 | 0.00000 | 119.57668 | 119.57668 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 08/05/2025 | Bond Future | 0.00 | 107.72658 | 107.72658 | 0.00000 | 121.97000 | 121.97000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 02/05/2024 | Bond Future | 0.00 | 115.05054 | 115.05054 | 0.00000 | 115.45549 | 115.45549 | | 0.00 | 0.00 | 0.00 | 0 | 14,107.00 |
| I2050 | On 01/08/2024 | Bond Future | 0.00 | 115.31212 | 115.31212 | 0.00000 | 115.72607 | 115.72607 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/11/2024 | Bond Future | 0.00 | 118.03295 | 118.03295 | 0.00000 | 118.45611 | 118.45611 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 06/02/2025 | Bond Future | 0.00 | 118.20481 | 118.20481 | 0.00000 | 118.63660 | 118.63660 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 08/05/2025 | Bond Future | 0.00 | 108.59563 | 108.59563 | 0.00000 | 121.16000 | 121.16000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2058 | On 31/01/2058 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 02/05/2024 | Index Future | 0.00 | 348.11200 | 348.11200 | 0.00000 | 349.10100 | 349.10100 | | 0.00 | 0.00 | 0.00 | 0 | 593.00 |
| IGOV | On 01/08/2024 | Index Future | 0.00 | 355.85200 | 355.85200 | 0.00000 | 356.86200 | 356.86200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/11/2024 | Index Future | 0.00 | 364.25300 | 364.25300 | 0.00000 | 365.28400 | 365.28400 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 06/02/2025 | Index Future | 0.00 | 372.06200 | 372.06200 | 0.00000 | 373.11000 | 373.11000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 08/05/2025 | Index Future | 0.00 | 378.90000 | 378.90000 | 0.00000 | 383.30400 | 383.30400 | | 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 |
| 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 |

| 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 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 21/02/2024 | Jibar Tradeable Future | 0.00 | 8.35600 | 91.64400 | 0.00000 | 8.35600 | 8.35600 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2024 | Jibar Tradeable Future | 0.00 | 8.35300 | 91.64700 | 0.00000 | 8.35300 | 91.64700 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/04/2024 | Jibar Tradeable Future | 0.00 | 8.35900 | 91.64100 | 0.00000 | 8.35900 | 91.64100 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/05/2024 | Jibar Tradeable Future | 0.00 | 8.32900 | 91.67100 | 0.00000 | 8.32900 | 91.67100 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2024 | Jibar Tradeable Future | 0.00 | 8.31300 | 91.68700 | 0.00000 | 8.31300 | 91.68700 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/07/2024 | Jibar Tradeable Future | 0.00 | 8.24500 | 91.75500 | 0.00000 | 8.24500 | 91.75500 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/08/2024 | Jibar Tradeable Future | 0.00 | 8.23500 | 91.76500 | 0.00000 | 8.23500 | 91.76500 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2024 | Jibar Tradeable Future | 0.00 | 8.06300 | 91.93700 | 0.00000 | 8.06300 | 91.93700 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/12/2024 | Jibar Tradeable Future | 0.00 | 7.75600 | 92.24400 | 0.00000 | 7.75600 | 92.24400 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/03/2025 | Jibar Tradeable Future | 0.00 | 7.62800 | 92.37200 | 0.00000 | 7.62800 | 92.37200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/06/2025 | Jibar Tradeable Future | 0.00 | 7.52300 | 92.47700 | 0.00000 | 7.52300 | 92.47700 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/09/2025 | Jibar Tradeable Future | 0.00 | 7.57500 | 92.42500 | 0.00000 | 7.57500 | 92.42500 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/12/2025 | Jibar Tradeable Future | 0.00 | 7.63800 | 92.36200 | 0.00000 | 7.63800 | 92.36200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2024 | Bond Future | 0.00 | 8.98372 | 107.41212 | 0.00000 | 8.89739 | 107.61475 | | 2.62 | 0.00 | 0.00 | 0 | 94,597.00 |
| R186 | On 02/05/2024 | Bond Future | 9.73 Call | 1,825.55000 | 1.82555 | 0.00000 | 2,011.65000 | 2.01165 | 1,825.550 | 3.34 | 0.88 | 0.00 | 0 | 2,030.00 |
| R186 | On 02/05/2024 | Bond Future | 10.40 Put | 17.75000 | 0.01775 | 0.00000 | 14.98000 | 0.01498 | 17.750 | 3.77 | (0.03) | 0.00 | 0 | 2,030.00 |
| R186 | On 01/08/2024 | Bond Future | 0.00 | 8.98869 | 104.46590 | 0.00000 | 8.89210 | 104.67295 | | 2.78 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2024 | Bond Future | 0.00 | 9.01528 | 106.90354 | 0.00000 | 8.90508 | 107.11502 | | 2.55 | 0.00 | 0.00 | 0 | 44,477.00 |
| R186 | On 06/02/2025 | Bond Future | 0.00 | 9.08149 | 103.85135 | 0.00000 | 8.95512 | 104.06687 | | 2.43 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2025 | Bond Future | 0.00 | 17.04899 | 95.20687 | 0.00000 | 8.48000 | 106.93652 | | 2.17 | 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 02/05/2024 | Bond Future | 0.00 | 260.57886 | 260.57886 | 0.00000 | 260.61331 | 260.61331 | | 0.00 | 0.00 | 0.00 | 0 | 4,848.00 |
| R202 | On 01/08/2024 | Bond Future | 0.00 | 261.29496 | 261.29496 | 0.00000 | 261.33008 | 261.33008 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2024 | Bond Future | 0.00 | 267.46055 | 267.46055 | 0.00000 | 267.49547 | 267.49547 | | 0.00 | 0.00 | 0.00 | 0 | 6.00 |
| R202 | On 06/02/2025 | Bond Future | 0.00 | 267.97826 | 267.97826 | 0.00000 | 268.01289 | 268.01289 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2025 | Bond Future | 0.00 | 246.26340 | 246.26340 | 0.00000 | 272.31000 | 272.31000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 02/05/2024 | Bond Future | 0.00 | 10.24409 | 92.55468 | 0.00000 | 10.16161 | 92.88538 | | 5.83 | 0.00 | 5,368,171.44 | 58 | 131,899.00 |
| R2030 | On 02/05/2024 | Bond Future | 9.66 Call | 200.99000 | 0.20099 | 0.00000 | 275.90000 | 0.27590 | 200.990 | 5.99 | 0.16 | 0.00 | 0 | 1,000.00 |
| R2030 | On 02/05/2024 | Bond Future | 10.16 Call | 866.24000 | 0.86624 | 0.00000 | 1,047.73000 | 1.04773 | 866.240 | 6.52 | 0.45 | 0.00 | 0 | 1,000.00 |
| R2030 | On 02/05/2024 | Bond Future | 10.62 Call | 1,994.46000 | 1.99446 | 0.00000 | 2,256.25000 | 2.25625 | 1,994.460 | 7.02 | 0.71 | 0.00 | 0 | 500.00 |
| R2030 | On 02/05/2024 | Bond Future | 10.82 Call | 2,601.40000 | 2.60140 | 0.00000 | 2,886.09000 | 2.88609 | 2,601.400 | 7.23 | 0.79 | 0.00 | 0 | 1,080.00 |
| R2030 | On 02/05/2024 | Bond Future | 11.12 Call | 3,593.63000 | 3.59363 | 0.00000 | 3,900.74000 | 3.90074 | 3,593.630 | 7.55 | 0.88 | 0.00 | 0 | 500.00 |
| R2030 | On 02/05/2024 | Bond Future | 11.94 Put | 17.14000 | 0.01714 | 0.00000 | 14.99000 | 0.01499 | 17.140 | 7.95 | (0.02) | 0.00 | 0 | 1,000.00 |
| R2030 | On 02/05/2024 | Bond Future | 12.38 Put | 3.20000 | 0.00320 | 0.00000 | 2.84000 | 0.00284 | 3.200 | 7.95 | 0.00 | 0.00 | 0 | 1,080.00 |
| R2030 | On 02/05/2024 | Bond Future | 13.15 Put | 0.09000 | 0.00009 | 0.00000 | 0.09000 | 0.00009 | 0.090 | 7.95 | 0.00 | 0.00 | 0 | 500.00 |
| R2030 | On 01/08/2024 | Bond Future | 0.00 | 10.32238 | 90.58434 | 0.00000 | 10.23505 | 90.92226 | | 6.02 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 07/11/2024 | Bond Future | 0.00 | 10.41575 | 92.69768 | 0.00000 | 10.32290 | 93.04316 | | 5.96 | 0.00 | 0.00 | 0 | 1,652.00 |
| R2030 | On 06/02/2025 | Bond Future | 0.00 | 10.52676 | 90.65025 | 0.00000 | 10.42813 | 91.00268 | | 5.85 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 08/05/2025 | Bond Future | 0.00 | 13.63118 | 83.08527 | 0.00000 | 9.93000 | 94.94492 | | 5.89 | 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 |

| 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 02/05/2024 | Bond Future | 0.00 | 11.08888 | 86.13022 | 0.00000 | 11.02275 | 86.43959 | | 8.05 | 0.00 | 172,260.44 | 2 | 127,425.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.30 Call | 89.02000 | 0.08902 | 0.00000 | 125.98000 | 0.12598 | 89.020 | 7.04 | 0.08 | 0.00 | 0 | 8,500.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.36 Call | 116.98000 | 0.11698 | 0.00000 | 162.06000 | 0.16206 | 116.980 | 7.11 | 0.10 | 0.00 | 0 | 1,000.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.57 Call | 273.11000 | 0.27311 | 0.00000 | 354.18000 | 0.35418 | 273.110 | 7.36 | 0.19 | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.59 Call | 293.95000 | 0.29395 | 0.00000 | 379.02000 | 0.37902 | 293.950 | 7.39 | 0.20 | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.65 Call | 363.13000 | 0.36313 | 0.00000 | 460.54000 | 0.46054 | 363.130 | 7.48 | 0.23 | 0.00 | 0 | 1,550.00 |
| R2032 | On 02/05/2024 | Bond Future | 10.86 Call | 689.88000 | 0.68988 | 0.00000 | 832.70000 | 0.83270 | 689.880 | 7.82 | 0.36 | 0.00 | 0 | 1,000.00 |
| R2032 | On 02/05/2024 | Bond Future | 11.09 Call | 1,201.97000 | 1.20197 | 0.00000 | 1,392.21000 | 1.39221 | 1,201.970 | 8.21 | 0.51 | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 11.21 Put | 965.25000 | 0.96525 | 0.00000 | 867.77000 | 0.86777 | 965.250 | 8.42 | (0.42) | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 11.28 Put | 848.59000 | 0.84859 | 0.00000 | 762.49000 | 0.76249 | 848.590 | 8.54 | (0.38) | 0.00 | 0 | 17,000.00 |
| R2032 | On 02/05/2024 | Bond Future | 11.35 Call | 1,951.63000 | 1.95163 | 0.00000 | 2,185.34000 | 2.18534 | 1,951.630 | 8.66 | 0.66 | 0.00 | 0 | 1,550.00 |
| R2032 | On 02/05/2024 | Bond Future | 11.81 Put | 301.53000 | 0.30153 | 0.00000 | 272.39000 | 0.27239 | 301.530 | 9.45 | (0.16) | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 12.90 Put | 30.53000 | 0.03053 | 0.00000 | 28.90000 | 0.02890 | 30.530 | 11.19 | (0.02) | 0.00 | 0 | 1,000.00 |
| R2032 | On 02/05/2024 | Bond Future | 13.18 Put | 14.11000 | 0.01411 | 0.00000 | 13.55000 | 0.01355 | 14.110 | 11.35 | (0.01) | 0.00 | 0 | 500.00 |
| R2032 | On 02/05/2024 | Bond Future | 13.35 Put | 8.07000 | 0.00807 | 0.00000 | 7.82000 | 0.00782 | 8.070 | 11.35 | (0.01) | 0.00 | 0 | 1,550.00 |
| R2032 | On 01/08/2024 | Bond Future | 0.00 | 11.18698 | 88.02435 | 0.00000 | 11.11774 | 88.34047 | | 8.34 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 07/11/2024 | Bond Future | 0.00 | 11.30941 | 85.91139 | 0.00000 | 11.23660 | 86.23455 | | 8.70 | 0.00 | 0.00 | 0 | 1,525.00 |
| R2032 | On 07/11/2024 | Bond Future | 11.64 Call | 3,427.73000 | 3.42773 | 0.00000 | 3,640.12000 | 3.64012 | 3,427.730 | 9.30 | 0.60 | 0.00 | 0 | 1,615.00 |
| R2032 | On 07/11/2024 | Bond Future | 13.36 Put | 438.32000 | 0.43832 | 0.00000 | 411.29000 | 0.41129 | 438.320 | 10.68 | (0.11) | 0.00 | 0 | 1,615.00 |
| R2032 | On 06/02/2025 | Bond Future | 0.00 | 11.44308 | 87.72912 | 0.00000 | 11.36669 | 88.05875 | | 7.48 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 08/05/2025 | Bond Future | 0.00 | 13.88171 | 76.48298 | 0.00000 | 10.91000 | 88.15116 | | 8.43 | 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 02/05/2024 | Bond Future | 0.00 | 11.86551 | 83.66836 | 0.00000 | 11.78946 | 84.06771 | | 10.19 | 0.00 | 0.00 | 0 | 159,027.00 |
| R2035 | On 01/08/2024 | Bond Future | 0.00 | 11.97520 | 85.50837 | 0.00000 | 11.89599 | 85.91649 | | 10.12 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/11/2024 | Bond Future | 0.00 | 12.11306 | 82.98882 | 0.00000 | 12.03026 | 83.40618 | | 10.60 | 0.00 | 0.00 | 0 | 19,784.00 |
| R2035 | On 06/02/2025 | Bond Future | 0.00 | 12.26154 | 84.74540 | 0.00000 | 12.17511 | 85.17125 | | 9.36 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 08/05/2025 | Bond Future | 0.00 | 14.33577 | 73.46503 | 0.00000 | 11.78000 | 84.96838 | | 10.45 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 02/05/2024 | Bond Future | 0.00 | 12.31229 | 78.03261 | 0.00000 | 12.23644 | 78.42824 | | 10.77 | 0.00 | 0.00 | 0 | 80,413.00 |
| R2037 | On 01/08/2024 | Bond Future | 0.00 | 12.43816 | 75.49252 | 0.00000 | 12.35921 | 75.89685 | | 11.28 | 0.00 | 0.00 | 0 | 73,191.00 |
| R2037 | On 01/08/2024 | Bond Future | 12.11 Call | 1,605.01000 | 1.60501 | 0.00000 | 1,794.80000 | 1.79480 | 1,605.010 | 11.81 | 0.40 | 0.00 | 0 | 1,383.00 |
| R2037 | On 01/08/2024 | Bond Future | 13.17 Put | 1,169.80000 | 1.16980 | 0.00000 | 1,083.39000 | 1.08339 | 1,169.800 | 13.39 | (0.27) | 0.00 | 0 | 1,383.00 |
| R2037 | On 01/08/2024 | Bond Future | 13.82 Put | 583.95000 | 0.58395 | 0.00000 | 539.97000 | 0.53997 | 583.950 | 14.24 | (0.15) | 0.00 | 0 | 1,383.00 |
| R2037 | On 07/11/2024 | Bond Future | 0.00 | 12.57799 | 77.25329 | 0.00000 | 12.49569 | 77.66680 | | 11.23 | 0.00 | 0.00 | 0 | 9,175.00 |
| R2037 | On 06/02/2025 | Bond Future | 0.00 | 12.72593 | 74.62749 | 0.00000 | 12.64024 | 75.04943 | | 11.69 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2025 | Bond Future | 0.00 | 14.67271 | 68.29377 | 0.00000 | 12.25000 | 79.19556 | | 11.11 | 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 02/05/2024 | Bond Future | 0.00 | 12.61528 | 77.88770 | 0.00000 | 12.51891 | 78.41594 | | 11.46 | 0.00 | 0.00 | 0 | 148,502.00 |
| R2040 | On 01/08/2024 | Bond Future | 0.00 | 12.74540 | 75.09406 | 0.00000 | 12.64514 | 75.63389 | | 12.05 | 0.00 | 0.00 | 0 | 3,312.00 |
| R2040 | On 07/11/2024 | Bond Future | 0.00 | 12.88900 | 76.84539 | 0.00000 | 12.78453 | 77.39757 | | 12.01 | 0.00 | 0.00 | 0 | 8,677.00 |
| R2040 | On 06/02/2025 | Bond Future | 0.00 | 13.03988 | 73.96005 | 0.00000 | 12.93113 | 74.52364 | | 12.56 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 08/05/2025 | Bond Future | 0.00 | 14.90559 | 67.65113 | 0.00000 | 12.63000 | 78.34034 | | 12.03 | 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 02/05/2024 | Bond Future | 0.00 | 12.72817 | 73.78104 | 0.00000 | 12.63694 | 74.28010 | | 12.13 | 0.00 | 0.00 | 0 | 79,248.00 |
| R2044 | On 02/05/2024 | Bond Future | 12.50 Put | 2,350.18000 | 2.35018 | 0.00000 | 2,094.30000 | 2.09430 | 2,350.180 | 13.03 | (0.61) | 0.00 | 0 | 4,200.00 |
| R2044 | On 02/05/2024 | Bond Future | 12.75 Put | 1,627.65000 | 1.62765 | 0.00000 | 1,438.67000 | 1.43867 | 1,627.650 | 13.49 | (0.48) | 0.00 | 0 | 10,030.00 |
| R2044 | On 02/05/2024 | Bond Future | 13.00 Put | 1,097.28000 | 1.09728 | 0.00000 | 964.60000 | 0.96460 | 1,097.280 | 13.94 | (0.36) | 0.00 | 0 | 10,030.00 |

| 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 |
|------------------|---------------|--------------------|------------|-----------|------------|-----------|--------------|----------------|-------------------|------------|--------|----------------|------------------|---------------|
| R2044 | On 01/08/2024 | Bond Future | 0.00 | 12.85529 | 71.02229 | 0.00000 | 12.76043 | 71.53226 | | 12.79 | 0.00 | 0.00 | 0 | 31,914.00 |
| R2044 | On 07/11/2024 | Bond Future | 0.00 | 12.99502 | 72.67857 | 0.00000 | 12.89622 | 73.20024 | | 12.78 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/02/2025 | Bond Future | 0.00 | 13.14126 | 69.83036 | 0.00000 | 13.03847 | 70.36273 | | 13.41 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 08/05/2025 | Bond Future | 0.00 | 14.92251 | 63.85973 | 0.00000 | 12.72000 | 74.17306 | | 12.91 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 02/05/2024 | Bond Future | 0.00 | 12.63796 | 72.49843 | 0.00000 | 12.53641 | 73.06676 | | 12.73 | 0.00 | 2,609,943.48 | 36 | 245,786.00 |
| R2048 | On 01/08/2024 | Bond Future | 0.00 | 12.75118 | 74.09284 | 0.00000 | 12.64574 | 74.67361 | | 12.68 | 0.00 | 0.00 | 0 | 13,000.00 |
| R2048 | On 07/11/2024 | Bond Future | 0.00 | 12.88861 | 71.37027 | 0.00000 | 12.77872 | 71.96437 | | 13.43 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 06/02/2025 | Bond Future | 0.00 | 13.03289 | 72.88049 | 0.00000 | 12.91847 | 73.48692 | | 13.29 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 08/05/2025 | Bond Future | 0.00 | 14.75774 | 62.59746 | 0.00000 | 12.60000 | 72.91114 | | 13.64 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 02/05/2024 | Bond Future | 0.00 | 12.58215 | 93.76332 | 0.00000 | 12.48567 | 94.46186 | | 12.84 | 0.00 | 0.00 | 0 | 5,189.00 |
| R2053 | On 01/08/2024 | Bond Future | 0.00 | 12.69810 | 95.82528 | 0.00000 | 12.59782 | 96.53912 | | 12.78 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 07/11/2024 | Bond Future | 0.00 | 12.83507 | 92.18909 | 0.00000 | 12.73043 | 92.91921 | | 13.54 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 06/02/2025 | Bond Future | 0.00 | 12.97558 | 94.13823 | 0.00000 | 12.86661 | 94.88341 | | 13.39 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 08/05/2025 | Bond Future | 0.00 | 14.73792 | 80.60769 | 0.00000 | 12.64000 | 93.37941 | | 13.82 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 31/03/2053 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2024 | Bond Future | 0.00 | 12.01449 | 64.60858 | 0.00000 | 11.93863 | 64.95842 | | 11.57 | 0.00 | 4,264,166.28 | 66 | 13,177.00 |
| R209 | On 01/08/2024 | Bond Future | 0.00 | 12.12017 | 66.02942 | 0.00000 | 12.04149 | 66.38695 | | 11.54 | 0.00 | 0.00 | 0 | 1,690.00 |
| R209 | On 07/11/2024 | Bond Future | 0.00 | 12.24664 | 64.41333 | 0.00000 | 12.16477 | 64.77899 | | 12.07 | 0.00 | 0.00 | 0 | 5,237.00 |
| R209 | On 06/02/2025 | Bond Future | 0.00 | 12.37847 | 65.77618 | 0.00000 | 12.29347 | 66.14931 | | 11.40 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2025 | Bond Future | 0.00 | 14.19996 | 57.31023 | 0.00000 | 11.89000 | 66.65348 | | 11.95 | 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 02/05/2024 | Bond Future | 0.00 | 233.83225 | 233.83225 | 0.00000 | 233.86687 | 233.86687 | | 0.00 | 0.00 | 0.00 | 0 | 198.00 |
| R210 | On 01/08/2024 | Bond Future | 0.00 | 239.03105 | 239.03105 | 0.00000 | 239.06635 | 239.06635 | | 0.00 | 0.00 | 0.00 | 0 | 300.00 |
| R210 | On 07/11/2024 | Bond Future | 0.00 | 241.34113 | 241.34113 | 0.00000 | 241.37638 | 241.37638 | | 0.00 | 0.00 | 0.00 | 0 | 60.00 |
| R210 | On 06/02/2025 | Bond Future | 0.00 | 246.50928 | 246.50928 | 0.00000 | 246.54418 | 246.54418 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 08/05/2025 | Bond Future | 0.00 | 223.38765 | 223.38765 | 0.00000 | 248.03000 | 248.03000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2024 | Bond Future | 0.00 | 10.74201 | 83.52523 | 0.00000 | 10.67044 | 83.82642 | | 7.39 | 0.00 | 0.00 | 0 | 26,371.00 |
| R213 | On 01/08/2024 | Bond Future | 0.00 | 10.82511 | 85.36208 | 0.00000 | 10.74997 | 85.66990 | | 7.53 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2024 | Bond Future | 0.00 | 10.93862 | 83.79332 | 0.00000 | 10.85935 | 84.10800 | | 7.83 | 0.00 | 0.00 | 0 | 16,004.00 |
| R213 | On 06/02/2025 | Bond Future | 0.00 | 11.06835 | 85.56771 | 0.00000 | 10.98483 | 85.88868 | | 7.03 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2025 | Bond Future | 0.00 | 13.68607 | 75.19917 | 0.00000 | 10.52000 | 86.24548 | | 7.82 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 02/05/2024 | Bond Future | 0.00 | 12.45289 | 59.65692 | 0.00000 | 12.36684 | 60.05798 | | 12.75 | 0.00 | 477,255.36 | 8 | 21,519.00 |
| R214 | On 02/05/2024 | Bond Future | 12.12 Call | 646.34000 | 0.64634 | 0.00000 | 811.67000 | 0.81167 | 646.340 | 12.52 | 0.32 | 0.00 | 0 | 10,000.00 |
| R214 | On 02/05/2024 | Bond Future | 12.14 Call | 679.38000 | 0.67938 | 0.00000 | 849.63000 | 0.84963 | 679.380 | 12.55 | 0.33 | 4,087,293.18 | 1,000 | 5,110.00 |
| R214 | On 02/05/2024 | Bond Future | 12.87 Put | 643.77000 | 0.64377 | 0.00000 | 562.83000 | 0.56283 | 643.770 | 13.93 | (0.28) | (6,970,996.43) | 2,000 | 15,110.00 |
| R214 | On 02/05/2024 | Bond Future | 13.52 Put | 184.23000 | 0.18423 | 0.00000 | 161.51000 | 0.16151 | 184.230 | 15.15 | (0.10) | (1,213,415.16) | 1,000 | 15,110.00 |
| R214 | On 01/08/2024 | Bond Future | 0.00 | 12.55871 | 60.96886 | 0.00000 | 12.46959 | 61.37872 | | 12.72 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2024 | Bond Future | 0.00 | 12.68777 | 59.08484 | 0.00000 | 12.59518 | 59.50406 | | 13.40 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 06/02/2025 | Bond Future | 0.00 | 12.82334 | 60.33540 | 0.00000 | 12.72726 | 60.76324 | | 13.28 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call /Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Volatility | Delta Option | Delta Value | ContractsTraded | Open Interest | |
|-------------------------|---------------|--------------------|-----------|------------|-----------|--------------|----------------|-----------------------|--------------|--------------|-----------------|---------------|--------------|
| R214 | On 08/05/2025 | Bond Future | 0.00 | 14.48364 | 52.20979 | 0.00000 | 12.40000 | 60.69515 | 13.47 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | 8,794,678.59 | | 4,170 | 1,553,627.00 |
| Grand Total: | | | | | | | | | | 8,794,678.59 | | 4,170 | 1,553,627.00 |