

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2024

| 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 | | | | | | | | | | Option | | | | |
| AL37 | On 01/08/2024 | Index Future | 0.00 | | 1,007.49900 | 1,007.49900 | 0.00000 | 1,002.55100 | 1,002.55100 | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2024 | Index Future | 0.00 | | 1,030.99200 | 1,030.99200 | 0.00000 | 1,025.92900 | 1,025.92900 | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/02/2025 | Index Future | 0.00 | | 1,053.25500 | 1,053.25500 | 0.00000 | 1,048.07900 | 1,048.07900 | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 08/05/2025 | Index Future | 0.00 | | 1,075.27200 | 1,075.27200 | 0.00000 | 1,069.98300 | 1,069.98300 | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/08/2025 | Index Future | 0.00 | | 1,097.51000 | 1,097.51000 | 0.00000 | 1,092.10800 | 1,092.10800 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2024 | Index Future | 0.00 | | 1,191.49400 | 1,191.49400 | 0.00000 | 1,185.14000 | 1,185.14000 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2024 | Index Future | 0.00 | | 1,219.27800 | 1,219.27800 | 0.00000 | 1,212.77600 | 1,212.77600 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/02/2025 | Index Future | 0.00 | | 1,245.60600 | 1,245.60600 | 0.00000 | 1,238.96000 | 1,238.96000 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 08/05/2025 | Index Future | 0.00 | | 1,271.64400 | 1,271.64400 | 0.00000 | 1,264.85400 | 1,264.85400 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/08/2025 | Index Future | 0.00 | | 1,297.94400 | 1,297.94400 | 0.00000 | 1,291.00800 | 1,291.00800 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/08/2024 | Index Future | 0.00 | | 1,033.24600 | 1,033.24600 | 0.00000 | 1,028.60800 | 1,028.60800 | | 0.00 | 0.00 | 0 | 104.00 |
| ALBI | On 07/11/2024 | Index Future | 0.00 | | 1,057.33900 | 1,057.33900 | 0.00000 | 1,052.59400 | 1,052.59400 | | 0.00 | 0.00 | 0 | 16.00 |
| ALBI | On 06/02/2025 | Index Future | 0.00 | | 1,080.17100 | 1,080.17100 | 0.00000 | 1,075.32000 | 1,075.32000 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 08/05/2025 | Index Future | 0.00 | | 1,102.75100 | 1,102.75100 | 0.00000 | 1,097.79300 | 1,097.79300 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/08/2025 | Index Future | 0.00 | | 1,125.55700 | 1,125.55700 | 0.00000 | 1,120.49300 | 1,120.49300 | | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2024 | Bond Future | 0.00 | | 11.59851 | 80.23379 | 0.00000 | 11.69025 | 79.80696 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2024 | Bond Future | 0.00 | | 11.72091 | 78.32387 | 0.00000 | 11.81697 | 77.88696 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2025 | Bond Future | 0.00 | | 11.84716 | 80.03271 | 0.00000 | 11.94760 | 79.58610 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 08/05/2025 | Bond Future | 0.00 | | 11.98834 | 77.91835 | 0.00000 | 12.09345 | 77.46189 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2025 | Bond Future | 0.00 | | 12.14102 | 79.54137 | 0.00000 | 12.25111 | 79.07504 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/08/2024 | Bond Future | 0.00 | | 11.97713 | 77.02646 | 0.00000 | 12.03853 | 76.67222 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/11/2024 | Bond Future | 0.00 | | 12.08458 | 74.57476 | 0.00000 | 12.14843 | 74.21222 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/02/2025 | Bond Future | 0.00 | | 12.18956 | 76.20131 | 0.00000 | 12.25582 | 75.83063 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 08/05/2025 | Bond Future | 0.00 | | 12.31031 | 73.54019 | 0.00000 | 12.37920 | 73.16135 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/08/2025 | Bond Future | 0.00 | | 12.43603 | 75.06960 | 0.00000 | 12.50764 | 74.68245 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| FRC213 | On 28/02/2031 | Bond Future | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| FRC214 | On 28/02/2041 | Bond Future | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2024 | GOVI | 0.00 | | 1,017.56000 | 1,017.56000 | 0.00000 | 1,012.94100 | 1,012.94100 | | 0.00 | 0.00 | 239 | 46.00 |
| GOVI | On 07/11/2024 | GOVI | 0.00 | | 1,041.28800 | 1,041.28800 | 0.00000 | 1,036.56100 | 1,036.56100 | | 0.00 | 0.00 | 351 | 657.00 |
| GOVI | On 06/02/2025 | GOVI | 0.00 | | 1,063.77300 | 1,063.77300 | 0.00000 | 1,058.94100 | 1,058.94100 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 08/05/2025 | GOVI | 0.00 | | 1,086.01000 | 1,086.01000 | 0.00000 | 1,081.07200 | 1,081.07200 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/08/2025 | GOVI | 0.00 | | 1,108.47000 | 1,108.47000 | 0.00000 | 1,103.42600 | 1,103.42600 | | 0.00 | 0.00 | 0 | 0.00 |
| GVIX | On 01/01/2029 | LIVE INDEX | 0.00 | | 110.00000 | 110.00000 | 0.00000 | 110.00000 | 110.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/08/2024 | Bond Future | 0.00 | | 181.43865 | 181.43865 | 0.00000 | 181.43981 | 181.43981 | | 0.00 | 0.00 | 0 | 4,600.00 |
| I2025 | On 07/11/2024 | Bond Future | 0.00 | | 185.71805 | 185.71805 | 0.00000 | 185.71927 | 185.71927 | | 0.00 | 0.00 | 0 | 4,870.00 |
| I2025 | On 31/01/2025 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/08/2024 | Bond Future | 0.00 | | 130.95910 | 130.95910 | 0.00000 | 131.07622 | 131.07622 | | 0.00 | 0.00 | 0 | 2,611.00 |
| I2029 | On 07/11/2024 | Bond Future | 0.00 | | 132.64612 | 132.64612 | 0.00000 | 132.76601 | 132.76601 | | 0.00 | 0.00 | 0 | 7,762.00 |

| 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 06/02/2025 | Bond Future | 0.00 | 135.54079 | 135.54079 | 0.00000 | 135.66297 | 135.66297 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 08/05/2025 | Bond Future | 0.00 | 136.97160 | 136.97160 | 0.00000 | 137.09541 | 137.09541 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/08/2025 | Bond Future | 0.00 | 139.83105 | 139.83105 | 0.00000 | 139.95687 | 139.95687 | 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 01/08/2024 | Bond Future | 0.00 | 124.39062 | 124.39062 | 0.00000 | 124.48743 | 124.48743 | 0.00 | 0.00 | 0.00 | 0 | 1,778.00 |
| I2033 | On 07/11/2024 | Bond Future | 0.00 | 125.82434 | 125.82434 | 0.00000 | 125.92344 | 125.92344 | 0.00 | 0.00 | 0.00 | 0 | 6,395.00 |
| I2033 | On 06/02/2025 | Bond Future | 0.00 | 128.57032 | 128.57032 | 0.00000 | 128.67124 | 128.67124 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 08/05/2025 | Bond Future | 0.00 | 129.75346 | 129.75346 | 0.00000 | 129.85566 | 129.85566 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/08/2025 | Bond Future | 0.00 | 132.46244 | 132.46244 | 0.00000 | 132.56615 | 132.56615 | 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 01/08/2024 | Bond Future | 0.00 | 134.01449 | 134.01449 | 0.00000 | 134.16445 | 134.16445 | 0.00 | 0.00 | 0.00 | 0 | 1,889.00 |
| I2038 | On 07/11/2024 | Bond Future | 0.00 | 137.17543 | 137.17543 | 0.00000 | 137.32889 | 137.32889 | 0.00 | 0.00 | 0.00 | 0 | 2,088.00 |
| I2038 | On 06/02/2025 | Bond Future | 0.00 | 138.05219 | 138.05219 | 0.00000 | 138.20856 | 138.20856 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2025 | Bond Future | 0.00 | 140.96616 | 140.96616 | 0.00000 | 141.12504 | 141.12504 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/08/2025 | Bond Future | 0.00 | 141.75044 | 141.75044 | 0.00000 | 141.91119 | 141.91119 | 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 01/08/2024 | Bond Future | 0.00 | 116.74780 | 116.74780 | 0.00000 | 117.27495 | 117.27495 | 0.00 | 0.00 | 0.00 | 0 | 6,642.00 |
| I2046 | On 07/11/2024 | Bond Future | 0.00 | 117.29878 | 117.29878 | 0.00000 | 117.83842 | 117.83842 | 0.00 | 0.00 | 0.00 | 0 | 18,131.00 |
| I2046 | On 06/02/2025 | Bond Future | 0.00 | 119.85840 | 119.85840 | 0.00000 | 120.40946 | 120.40946 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 08/05/2025 | Bond Future | 0.00 | 120.13991 | 120.13991 | 0.00000 | 120.70137 | 120.70137 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2025 | Bond Future | 0.00 | 122.64660 | 122.64660 | 0.00000 | 123.21927 | 123.21927 | 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 01/08/2024 | Bond Future | 0.00 | 115.92063 | 115.92063 | 0.00000 | 115.92218 | 115.92218 | 0.00 | 0.00 | 0.00 | 0 | 6,618.00 |
| I2050 | On 07/11/2024 | Bond Future | 0.00 | 118.65477 | 118.65477 | 0.00000 | 118.65627 | 118.65627 | 0.00 | 0.00 | 0.00 | 0 | 14,356.00 |
| I2050 | On 06/02/2025 | Bond Future | 0.00 | 118.88514 | 118.88514 | 0.00000 | 118.88618 | 118.88618 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 08/05/2025 | Bond Future | 0.00 | 121.39438 | 121.39438 | 0.00000 | 121.39486 | 121.39486 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2025 | Bond Future | 0.00 | 121.52119 | 121.52119 | 0.00000 | 121.52051 | 121.52051 | 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 01/08/2024 | Index Future | 0.00 | 356.29700 | 356.29700 | 0.00000 | 356.62500 | 356.62500 | 0.00 | 0.00 | 0.00 | 0 | 7.00 |
| IGOV | On 07/11/2024 | Index Future | 0.00 | 364.70000 | 364.70000 | 0.00000 | 365.03700 | 365.03700 | 0.00 | 0.00 | 0.00 | 0 | 588.00 |
| IGOV | On 06/02/2025 | Index Future | 0.00 | 372.66100 | 372.66100 | 0.00000 | 373.00400 | 373.00400 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 08/05/2025 | Index Future | 0.00 | 380.53600 | 380.53600 | 0.00000 | 380.88500 | 380.88500 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/08/2025 | Index Future | 0.00 | 388.48900 | 388.48900 | 0.00000 | 388.84300 | 388.84300 | 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 | 0.00 | 0 | 0.00 |
| JBAF | On 17/07/2024 | | Jibar Tradeable Future | 0.00 | 8.32500 | 91.67500 | 0.00000 | 8.32500 | 8.32500 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 21/08/2024 | | Jibar Tradeable Future | 0.00 | 8.32500 | 91.67500 | 0.00000 | 8.32500 | 91.67500 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 18/09/2024 | | Jibar Tradeable Future | 0.00 | 8.33500 | 91.66500 | 0.00000 | 8.33500 | 91.66500 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 16/10/2024 | | Jibar Tradeable Future | 0.00 | 8.33000 | 91.67000 | 0.00000 | 8.33000 | 91.67000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 20/11/2024 | | Jibar Tradeable Future | 0.00 | 8.36000 | 91.64000 | 0.00000 | 8.36000 | 91.64000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 18/12/2024 | | Jibar Tradeable Future | 0.00 | 8.35700 | 91.64300 | 0.00000 | 8.35700 | 91.64300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 15/01/2025 | | Jibar Tradeable Future | 0.00 | 8.37700 | 91.62300 | 0.00000 | 8.37700 | 91.62300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 19/03/2025 | | Jibar Tradeable Future | 0.00 | 8.36700 | 91.63300 | 0.00000 | 8.36700 | 91.63300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 18/06/2025 | | Jibar Tradeable Future | 0.00 | 8.29500 | 91.70500 | 0.00000 | 8.29500 | 91.70500 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 17/09/2025 | | Jibar Tradeable Future | 0.00 | 8.34000 | 91.66000 | 0.00000 | 8.34000 | 91.66000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 17/12/2025 | | Jibar Tradeable Future | 0.00 | 8.37200 | 91.62800 | 0.00000 | 8.37200 | 91.62800 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 18/03/2026 | | Jibar Tradeable Future | 0.00 | 8.37200 | 91.62800 | 0.00000 | 8.37200 | 91.62800 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 17/06/2026 | | Jibar Tradeable Future | 0.00 | 8.40000 | 91.60000 | 0.00000 | 8.40000 | 91.60000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 01/08/2024 | | Bond Future | 0.00 | 8.35063 | 105.84356 | 0.00000 | 8.44670 | 105.63463 | 1.78 | 0.00 | 0.00 | 0 | 68,935.00 | |
| R186 | On 07/11/2024 | | Bond Future | 0.00 | 8.28700 | 108.31172 | 0.00000 | 8.39673 | 108.09795 | 1.87 | 0.00 | 50,473,261.52 | 466 | 122,212.00 | |
| R186 | On 06/02/2025 | | Bond Future | 0.00 | 8.21900 | 105.33433 | 0.00000 | 8.34515 | 105.11566 | 1.83 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 08/05/2025 | | Bond Future | 0.00 | 8.18298 | 107.53141 | 0.00000 | 8.33097 | 107.30767 | 1.56 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 07/08/2025 | | Bond Future | 0.00 | 8.14958 | 104.43522 | 0.00000 | 8.32724 | 104.20639 | 1.32 | 0.00 | 0.00 | 0 | 0.00 | |
| R186 | On 07/08/2025 | | Bond Future | 9.22 Call | 1,609.47000 | 1.60947 | 0.00000 | 1,437.29000 | 1.43729 | 1,609.470 | 1.73 | 0.78 | 0.00 | 0 | 1,983.00 |
| R186 | On 07/08/2025 | | Bond Future | 10.25 Put | 58.14000 | 0.05814 | 0.00000 | 76.75000 | 0.07675 | 58.140 | 1.73 | (0.07) | 0.00 | 0 | 1,983.00 |
| 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 01/08/2024 | | Bond Future | 0.00 | 261.73425 | 261.73425 | 0.00000 | 261.33282 | 261.33282 | | 0.00 | 0.00 | 0.00 | 0 | 538.00 |
| R202 | On 07/11/2024 | | Bond Future | 0.00 | 267.90762 | 267.90762 | 0.00000 | 267.49657 | 267.49657 | | 0.00 | 0.00 | 0.00 | 0 | 973.00 |
| R202 | On 06/02/2025 | | Bond Future | 0.00 | 268.53629 | 268.53629 | 0.00000 | 268.11527 | 268.11527 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2025 | | Bond Future | 0.00 | 274.20462 | 274.20462 | 0.00000 | 273.77340 | 273.77340 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/08/2025 | | Bond Future | 0.00 | 274.60432 | 274.60432 | 0.00000 | 274.16076 | 274.16076 | | 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 01/08/2024 | | Bond Future | 0.00 | 9.44514 | 94.05103 | 0.00000 | 9.55646 | 93.60211 | 7.00 | 0.00 | 106,559,816.99 | 1,133 | 27,497.00 | |
| R2030 | On 01/08/2024 | | Bond Future | 10.21 Call | 3,033.31000 | 3.03331 | 0.00000 | 2,590.60000 | 2.59060 | 3,033.310 | 8.05 | 1.00 | 0.00 | 0 | 600.00 |
| R2030 | On 01/08/2024 | | Bond Future | 10.71 Call | 4,947.86000 | 4.94786 | 0.00000 | 4,499.04000 | 4.49904 | 4,947.860 | 8.75 | 1.00 | 0.00 | 0 | 600.00 |
| R2030 | On 01/08/2024 | | Bond Future | 11.31 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 9.56 | 0.00 | 0.00 | 0 | 600.00 | |
| R2030 | On 07/11/2024 | | Bond Future | 0.00 | 9.48286 | 96.24418 | 0.00000 | 9.60122 | 95.78482 | 6.62 | 0.00 | 1,412,287,097.32 | 14,674 | 159,333.00 | |
| R2030 | On 07/11/2024 | | Bond Future | 10.21 Call | 3,215.70000 | 3.21570 | 0.00000 | 2,867.28000 | 2.86728 | 3,215.700 | 6.89 | 0.79 | 0.00 | 0 | 600.00 |
| R2030 | On 07/11/2024 | | Bond Future | 10.71 Call | 4,815.64000 | 4.81564 | 0.00000 | 4,411.64000 | 4.41164 | 4,815.640 | 7.26 | 0.90 | 0.00 | 0 | 600.00 |
| R2030 | On 07/11/2024 | | Bond Future | 11.91 Put | 19.29000 | 0.01929 | 0.00000 | 26.96000 | 0.02696 | 19.290 | 8.11 | (0.01) | 0.00 | 0 | 600.00 |
| R2030 | On 06/02/2025 | | Bond Future | 0.00 | 9.52463 | 94.31135 | 0.00000 | 9.65043 | 93.84185 | 6.58 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 08/05/2025 | | Bond Future | 0.00 | 9.59839 | 96.27822 | 0.00000 | 9.73253 | 95.79841 | 6.26 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 08/05/2025 | | Bond Future | 10.31 Call | 3,709.92000 | 3.70992 | 0.00000 | 3,392.82000 | 3.39282 | 3,709.920 | 6.62 | 0.68 | 0.00 | 0 | 1,640.00 |
| R2030 | On 08/05/2025 | | Bond Future | 10.69 Call | 4,701.48000 | 4.70148 | 0.00000 | 4,348.75000 | 4.34875 | 4,701.480 | 6.89 | 0.76 | 0.00 | 0 | 2,280.00 |
| R2030 | On 08/05/2025 | | Bond Future | 11.86 Put | 331.95000 | 0.33195 | 0.00000 | 387.10000 | 0.38710 | 331.950 | 7.63 | (0.10) | 0.00 | 0 | 1,640.00 |

| Contract Details | | | Strike | Call /Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On | Volatility | Delta | Delta Value | Contracts | Traded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|----------|------------|-------------|--------------|----------------|------------|------------|----------------|-------------|------------|--------|---------------|
| | | | | | | | | | | | Option | | | | | | |
| R2030 | On 08/05/2025 | Bond Future | 12.28 | Put | 202.73000 | 0.20273 | 0.00000 | 239.67000 | 0.23967 | 202.730 | 7.63 | (0.07) | 0.00 | 0 | 2,280.00 | | |
| R2030 | On 07/08/2025 | Bond Future | 0.00 | | 9.68674 | 94.25373 | 0.00000 | 9.83029 | 93.76361 | | 6.21 | 0.00 | 0.00 | 0 | 0.00 | | |
| R2030 | On 07/08/2025 | Bond Future | 10.48 | Call | 4,083.97000 | 4.08397 | 0.00000 | 3,762.80000 | 3.76280 | 4,083.970 | 6.69 | 0.68 | 0.00 | 0 | 1,054.00 | | |
| R2030 | On 07/08/2025 | Bond Future | 12.12 | Put | 441.76000 | 0.44176 | 0.00000 | 505.93000 | 0.50593 | 441.760 | 7.54 | (0.12) | 0.00 | 0 | 1,054.00 | | |
| 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 01/08/2024 | Bond Future | 0.00 | | 10.20836 | 92.63622 | 0.00000 | 10.32986 | 92.04646 | | 8.65 | 0.00 | 418,437,805.74 | 4,517 | 58,109.00 | | |
| R2032 | On 01/08/2024 | Bond Future | 10.95 | Put | 5.01000 | 0.00501 | 0.00000 | 19.99000 | 0.01999 | 5.010 | 10.58 | (0.01) | 0.00 | 0 | 11,000.00 | | |
| R2032 | On 01/08/2024 | Bond Future | 11.11 | Call | 4,261.81000 | 4.26181 | 0.00000 | 3,677.74000 | 3.67774 | 4,261.810 | 10.99 | 1.00 | 0.00 | 0 | 600.00 | | |
| R2032 | On 01/08/2024 | Bond Future | 11.50 | Call | 6,022.38000 | 6.02238 | 0.00000 | 5,433.04000 | 5.43304 | 6,022.380 | 11.88 | 1.00 | 0.00 | 0 | 120.00 | | |
| R2032 | On 01/08/2024 | Bond Future | 11.61 | Call | 6,510.82000 | 6.51082 | 0.00000 | 5,921.24000 | 5.92124 | 6,510.820 | 12.12 | 1.00 | 0.00 | 0 | 600.00 | | |
| R2032 | On 01/08/2024 | Bond Future | 11.66 | Put | 0.02000 | 0.00002 | 0.00000 | 0.15000 | 0.00015 | 0.020 | 12.23 | 0.00 | 0.00 | 0 | 100.00 | | |
| R2032 | On 01/08/2024 | Bond Future | 12.31 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 13.50 | 0.00 | 0.00 | 0 | 600.00 | | |
| R2032 | On 01/08/2024 | Bond Future | 12.54 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 13.50 | 0.00 | 0.00 | 0 | 11,000.00 | | |
| R2032 | On 07/11/2024 | Bond Future | 0.00 | | 10.28029 | 90.62920 | 0.00000 | 10.40802 | 90.02571 | | 8.71 | 0.00 | 414,809,848.40 | 4,577 | 105,080.00 | | |
| R2032 | On 07/11/2024 | Bond Future | 11.11 | Call | 4,350.89000 | 4.35089 | 0.00000 | 3,883.07000 | 3.88307 | 4,350.890 | 9.58 | 0.80 | 0.00 | 0 | 600.00 | | |
| R2032 | On 07/11/2024 | Bond Future | 11.61 | Call | 6,274.05000 | 6.27405 | 0.00000 | 5,741.95000 | 5.74195 | 6,274.050 | 10.12 | 0.90 | 0.00 | 0 | 600.00 | | |
| R2032 | On 07/11/2024 | Bond Future | 11.64 | Call | 6,392.87000 | 6.39287 | 0.00000 | 5,857.93000 | 5.85793 | 6,392.870 | 10.15 | 0.90 | 0.00 | 0 | 1,615.00 | | |
| R2032 | On 07/11/2024 | Bond Future | 12.95 | Put | 16.13000 | 0.01613 | 0.00000 | 23.21000 | 0.02321 | 16.130 | 10.81 | (0.01) | 0.00 | 0 | 600.00 | | |
| R2032 | On 07/11/2024 | Bond Future | 13.36 | Put | 5.36000 | 0.00536 | 0.00000 | 8.05000 | 0.00805 | 5.360 | 10.81 | 0.00 | 0.00 | 0 | 1,615.00 | | |
| R2032 | On 06/02/2025 | Bond Future | 0.00 | | 10.35460 | 92.58495 | 0.00000 | 10.48862 | 91.96822 | | 8.45 | 0.00 | 0.00 | 0 | 0.00 | | |
| R2032 | On 08/05/2025 | Bond Future | 0.00 | | 10.44792 | 90.35050 | 0.00000 | 10.58880 | 89.72042 | | 8.66 | 0.00 | 0.00 | 0 | 0.00 | | |
| R2032 | On 07/08/2025 | Bond Future | 0.00 | | 10.55188 | 92.21271 | 0.00000 | 10.70012 | 91.56922 | | 8.72 | 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 01/08/2024 | Bond Future | 0.00 | | 10.91482 | 91.21451 | 0.00000 | 10.98608 | 90.81410 | | 10.48 | 0.00 | 508,156,035.21 | 5,571 | 27,232.00 | | |
| R2035 | On 01/08/2024 | Bond Future | 11.65 | Put | 3.10000 | 0.00310 | 0.00000 | 9.50000 | 0.00950 | 3.100 | 11.41 | (0.01) | 0.00 | 0 | 9,500.00 | | |
| R2035 | On 01/08/2024 | Bond Future | 12.20 | Call | 6,849.14000 | 6.84914 | 0.00000 | 6,448.77000 | 6.44877 | 6,849.140 | 12.17 | 1.00 | 0.00 | 0 | 5,100.00 | | |
| R2035 | On 01/08/2024 | Bond Future | 13.05 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 13.21 | 0.00 | 0.00 | 0 | 7,500.00 | | |
| R2035 | On 01/08/2024 | Bond Future | 13.08 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 13.21 | 0.00 | 0.00 | 0 | 8,650.00 | | |
| R2035 | On 01/08/2024 | Bond Future | 13.20 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 13.21 | 0.00 | 0.00 | 0 | 8,000.00 | | |
| R2035 | On 07/11/2024 | Bond Future | 0.00 | | 11.00520 | 88.82698 | 0.00000 | 11.07959 | 88.41722 | | 10.76 | 0.00 | 734,510,297.62 | 8,269 | 125,970.00 | | |
| R2035 | On 07/11/2024 | Bond Future | 12.20 | Call | 6,676.35000 | 6.67635 | 0.00000 | 6,329.57000 | 6.32957 | 6,676.350 | 12.42 | 0.87 | 0.00 | 0 | 1,000.00 | | |
| R2035 | On 07/11/2024 | Bond Future | 13.23 | Put | 77.21000 | 0.07721 | 0.00000 | 92.72000 | 0.09272 | 77.210 | 13.48 | (0.03) | 0.00 | 0 | 1,000.00 | | |
| R2035 | On 06/02/2025 | Bond Future | 0.00 | | 11.09853 | 90.74414 | 0.00000 | 11.17612 | 90.32529 | | 10.56 | 0.00 | 0.00 | 0 | 0.00 | | |
| R2035 | On 08/05/2025 | Bond Future | 0.00 | | 11.20180 | 88.12297 | 0.00000 | 11.28273 | 87.69493 | | 11.00 | 0.00 | 0.00 | 0 | 0.00 | | |
| R2035 | On 08/05/2025 | Bond Future | 11.46 | Call | 4,198.05000 | 4.19805 | 0.00000 | 3,959.27000 | 3.95927 | 4,198.050 | 11.21 | 0.58 | 0.00 | 0 | 400.00 | | |
| R2035 | On 08/05/2025 | Bond Future | 12.70 | Put | 1,138.54000 | 1.13854 | 0.00000 | 1,230.54000 | 1.23054 | 1,138.540 | 12.53 | (0.20) | 0.00 | 0 | 400.00 | | |
| R2035 | On 08/05/2025 | Bond Future | 13.35 | Put | 687.73000 | 0.68773 | 0.00000 | 747.99000 | 0.74799 | 687.730 | 13.12 | (0.13) | 0.00 | 0 | 400.00 | | |
| R2035 | On 07/08/2025 | Bond Future | 0.00 | | 11.31501 | 89.93990 | 0.00000 | 11.39953 | 89.50261 | | 11.20 | 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 01/08/2024 | Bond Future | 0.00 | | 11.26054 | 81.86433 | 0.00000 | 11.33186 | 81.45682 | | 12.06 | 0.00 | 317,797,329.06 | 3,882 | 78,313.00 | | |
| R2037 | On 01/08/2024 | Bond Future | 12.11 | Call | 4,671.74000 | 4.67174 | 0.00000 | 4,267.52000 | 4.26752 | 4,671.740 | 13.48 | 1.00 | 0.00 | 0 | 1,383.00 | | |
| R2037 | On 01/08/2024 | Bond Future | 13.17 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 15.10 | 0.00 | 0.00 | 0 | 1,383.00 | | |
| R2037 | On 01/08/2024 | Bond Future | 13.82 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 15.22 | 0.00 | 0.00 | 0 | 1,383.00 | | |
| R2037 | On 07/11/2024 | Bond Future | 0.00 | | 11.35133 | 83.77335 | 0.00000 | 11.42553 | 83.35632 | | 11.82 | 0.00 | 319,930,423.65 | 3,819 | 180,844.00 | | |
| R2037 | On 06/02/2025 | Bond Future | 0.00 | | 11.44320 | 81.32060 | 0.00000 | 11.52033 | 80.89435 | | 12.24 | 0.00 | 0.00 | 0 | 0.00 | | |
| R2037 | On 08/05/2025 | Bond Future | 0.00 | | 11.55490 | 83.01581 | 0.00000 | 11.63516 | 82.58029 | | 12.19 | 0.00 | 0.00 | 0 | 3,975.00 | | |
| R2037 | On 08/05/2025 | Bond Future | 12.55 | Call | 6,883.70000 | 6.88370 | 0.00000 | 6,575.21000 | 6.57521 | 6,883.700 | 13.12 | 0.73 | 0.00 | 0 | 15,000.00 | | |
| R2037 | On 08/05/2025 | Bond Future | 13.30 | Call | 9,755.19000 | 9.75519 | 0.00000 | 9,400.43000 | 9.40043 | 9,755.190 | 14.02 | 0.83 | 0.00 | 0 | 7,500.00 | | |

| Contract Details | | Strike | Call /Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|--------|------------------|------------------|---------------|
| R2037 | On 08/05/2025 | Bond Future | 13.35 Call | 9,950.59 | 0.0000 | 9.95059 | 0.00000 | 9,593.38 | 0.00000 | 9,950.590 | 14.07 | 0.84 | 0.00 | 0 | 7,500.00 |
| R2037 | On 07/08/2025 | Bond Future | 0.00 | 11.67714 | 80.46618 | 0.00000 | 11.76077 | 80.02133 | 0.00000 | | 13.16 | 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 | 0.00000 | | 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 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 01/08/2024 | Bond Future | 0.00 | 11.46561 | 82.46504 | 0.00000 | 11.53190 | 82.05635 | 0.00000 | | 12.86 | 0.00 | 375,628,257.20 | 4,555 | 8,754.00 |
| R2040 | On 01/08/2024 | Bond Future | 12.28 Call | 4,814.99 | 0.00000 | 4.81499 | 0.00000 | 4,410.47 | 0.00000 | 4,814.990 | 14.25 | 1.00 | 0.00 | 0 | 680.00 |
| R2040 | On 01/08/2024 | Bond Future | 12.88 Put | 0.00000 | 0.00000 | 0.00000 | 0.02000 | 0.00002 | 0.00000 | | 15.26 | 0.00 | 0.00 | 0 | 680.00 |
| R2040 | On 01/08/2024 | Bond Future | 12.95 Call | 8,454.06 | 0.00000 | 8.45406 | 0.00000 | 8,045.38 | 0.00000 | 8,454.060 | 15.37 | 1.00 | 0.00 | 0 | 7,500.00 |
| R2040 | On 01/08/2024 | Bond Future | 13.48 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 16.23 | 0.00 | 0.00 | 0 | 680.00 |
| R2040 | On 07/11/2024 | Bond Future | 0.00 | 11.55732 | 84.38803 | 0.00000 | 11.62617 | 83.96985 | 0.00000 | | 12.62 | 0.00 | 386,581,565.43 | 4,581 | 114,541.00 |
| R2040 | On 07/11/2024 | Bond Future | 12.10 Call | 4,302.54 | 0.00000 | 4.30254 | 0.00000 | 4,016.82 | 0.00000 | 4,302.540 | 13.19 | 0.72 | 0.00 | 0 | 640.00 |
| R2040 | On 07/11/2024 | Bond Future | 12.60 Put | 542.75 | 0.54275 | 0.00000 | 619.11 | 0.61911 | 542.750 | | 14.02 | (0.16) | 0.00 | 0 | 640.00 |
| R2040 | On 07/11/2024 | Bond Future | 13.15 Put | 246.08 | 0.24608 | 0.00000 | 285.49 | 0.28549 | 246.080 | | 14.90 | (0.08) | 0.00 | 0 | 640.00 |
| R2040 | On 06/02/2025 | Bond Future | 0.00 | 11.64961 | 81.69788 | 0.00000 | 11.72107 | 81.27045 | 0.00000 | | 13.13 | 0.00 | 0.00 | 0 | 14.00 |
| R2040 | On 08/05/2025 | Bond Future | 0.00 | 11.75999 | 83.40076 | 0.00000 | 11.83424 | 82.96399 | 0.00000 | | 13.09 | 0.00 | 0.00 | 0 | 3,900.00 |
| R2040 | On 08/05/2025 | Bond Future | 12.75 Call | 7,457.76 | 0.00000 | 7.45776 | 0.00000 | 7,149.75 | 0.00000 | 7,457.760 | 14.36 | 0.73 | 0.00 | 0 | 15,000.00 |
| R2040 | On 08/05/2025 | Bond Future | 13.43 Call | 10,202.93 | 10.20293 | 0.00000 | 9,852.75 | 9.85275 | 10,202.930 | | 15.24 | 0.82 | 0.00 | 0 | 7,500.00 |
| R2040 | On 08/05/2025 | Bond Future | 13.50 Call | 10,490.35 | 10.49035 | 0.00000 | 10,136.66 | 10.13666 | 10,490.350 | | 15.33 | 0.83 | 0.00 | 0 | 7,500.00 |
| R2040 | On 07/08/2025 | Bond Future | 0.00 | 11.88006 | 80.60818 | 0.00000 | 11.95731 | 80.16200 | 0.00000 | | 14.21 | 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 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/08/2024 | Bond Future | 0.00 | 11.51505 | 78.83710 | 0.00000 | 11.56622 | 78.51308 | 0.00000 | | 13.71 | 0.00 | 2,339,490,942.50 | 29,675 | 73,853.00 |
| R2044 | On 01/08/2024 | Bond Future | 13.00 Put | 0.00000 | 0.00000 | 0.00000 | 0.01000 | 0.00001 | 0.00000 | | 16.47 | 0.00 | 0.00 | 0 | 5,000.00 |
| R2044 | On 01/08/2024 | Bond Future | 13.25 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 16.91 | 0.00 | 0.00 | 0 | 15,000.00 |
| R2044 | On 07/11/2024 | Bond Future | 0.00 | 11.60188 | 80.67548 | 0.00000 | 11.65494 | 80.34394 | 0.00000 | | 13.48 | 0.00 | 1,628,757,265.72 | 20,189 | 79,542.00 |
| R2044 | On 07/11/2024 | Bond Future | 12.00 Put | 1,364.92 | 1.36492 | 0.00000 | 1,487.54 | 1.48754 | 1,364.920 | | 13.91 | (0.33) | 0.00 | 0 | 13,875.00 |
| R2044 | On 07/11/2024 | Bond Future | 12.25 Put | 969.61 | 0.96961 | 0.00000 | 1,064.70 | 1.06470 | 969.610 | | 14.35 | (0.25) | 0.00 | 0 | 9,540.00 |
| R2044 | On 07/11/2024 | Bond Future | 12.50 Put | 685.24 | 0.68524 | 0.00000 | 757.80 | 0.75780 | 685.240 | | 14.80 | (0.19) | 0.00 | 0 | 11,405.00 |
| R2044 | On 06/02/2025 | Bond Future | 0.00 | 11.68888 | 78.03054 | 0.00000 | 11.74387 | 77.69165 | 0.00000 | | 14.06 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/02/2025 | Bond Future | 12.00 Call | 4,300.54 | 4.30054 | 0.00000 | 4,104.06 | 4.10406 | 4,300.540 | | 14.45 | 0.61 | 0.00 | 0 | 449.00 |
| R2044 | On 06/02/2025 | Bond Future | 12.50 Call | 6,289.87 | 6.28987 | 0.00000 | 6,051.63 | 6.05163 | 6,289.870 | | 15.26 | 0.73 | 0.00 | 0 | 449.00 |
| R2044 | On 06/02/2025 | Bond Future | 13.75 Put | 491.53 | 0.49153 | 0.00000 | 530.78 | 0.53078 | 491.530 | | 17.25 | (0.10) | 0.00 | 0 | 449.00 |
| R2044 | On 08/05/2025 | Bond Future | 0.00 | 11.79228 | 79.65689 | 0.00000 | 11.84934 | 79.31054 | 0.00000 | | 14.03 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 07/08/2025 | Bond Future | 0.00 | 11.90427 | 76.91237 | 0.00000 | 11.96355 | 76.55854 | 0.00000 | | 15.27 | 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 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 01/08/2024 | Bond Future | 0.00 | 11.39421 | 82.26662 | 0.00000 | 11.46034 | 81.83054 | 0.00000 | | 13.51 | 0.00 | 0.00 | 0 | 24,856.00 |
| R2048 | On 07/11/2024 | Bond Future | 0.00 | 11.47781 | 79.73403 | 0.00000 | 11.54638 | 79.28779 | 0.00000 | | 14.03 | 0.00 | 3,747,499.41 | 47 | 250,252.00 |
| R2048 | On 06/02/2025 | Bond Future | 0.00 | 11.56219 | 81.45490 | 0.00000 | 11.63323 | 80.99882 | 0.00000 | | 13.86 | 0.00 | 0.00 | 0 | 10,000.00 |
| R2048 | On 08/05/2025 | Bond Future | 0.00 | 11.65268 | 78.70324 | 0.00000 | 11.72628 | 78.23721 | 0.00000 | | 14.48 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2025 | Bond Future | 0.00 | 11.74980 | 80.32547 | 0.00000 | 11.82612 | 79.84947 | 0.00000 | | 14.51 | 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 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 01/08/2024 | Bond Future | 0.00 | 11.39463 | 105.96884 | 0.00000 | 11.45076 | 105.49044 | 0.00000 | | 13.63 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 07/11/2024 | Bond Future | 0.00 | 11.47835 | 102.56800 | 0.00000 | 11.53661 | 102.07843 | 0.00000 | | 14.15 | 0.00 | 0.00 | 0 | 3,638.00 |
| R2053 | On 06/02/2025 | Bond Future | 0.00 | 11.56059 | 104.78124 | 0.00000 | 11.62096 | 104.28084 | 0.00000 | | 13.98 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 08/05/2025 | Bond Future | 0.00 | 11.65424 | 101.09611 | 0.00000 | 11.71689 | 100.58472 | 0.00000 | | 14.49 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 07/08/2025 | Bond Future | 0.00 | 11.75333 | 103.17811 | 0.00000 | 11.81836 | 102.65571 | 0.00000 | | 14.10 | 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 | ContractsTraded | Open Interest | |
|-------------------------|---------------|-----------|--------------------|------------|-------------|-----------|--------------|----------------|-------------------|-------------------|-------|----------------|-----------------|---------------|--------|
| R2053 | On 31/03/2053 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 | |
| R209 | On 01/08/2024 | | Bond Future | 0.00 | 10.99438 | 71.41714 | 0.00000 | 11.06557 | 71.05848 | 11.88 | 0.00 | 44,635,712.50 | 625 | 4,689.00 | |
| R209 | On 07/11/2024 | | Bond Future | 0.00 | 11.07602 | 69.92554 | 0.00000 | 11.14997 | 69.55859 | 12.18 | 0.00 | 3,216,574.84 | 46 | 15,845.00 | |
| R209 | On 06/02/2025 | | Bond Future | 0.00 | 11.15744 | 71.43456 | 0.00000 | 11.23415 | 71.05947 | 12.02 | 0.00 | 0.00 | 0 | 0.00 | |
| R209 | On 08/05/2025 | | Bond Future | 0.00 | 11.25248 | 69.76880 | 0.00000 | 11.33213 | 69.38557 | 12.50 | 0.00 | 0.00 | 0 | 0.00 | |
| R209 | On 07/08/2025 | | Bond Future | 0.00 | 11.35455 | 71.20688 | 0.00000 | 11.43730 | 70.81538 | 12.82 | 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 01/08/2024 | | Bond Future | 0.00 | 238.14116 | 238.14116 | 0.00000 | 238.14698 | 238.14698 | 0.00 | 0.00 | 0.00 | 0 | 842.00 | |
| R210 | On 07/11/2024 | | Bond Future | 0.00 | 240.41886 | 240.41886 | 0.00000 | 240.42483 | 240.42483 | 0.00 | 0.00 | 0.00 | 0 | 1,379.00 | |
| R210 | On 06/02/2025 | | Bond Future | 0.00 | 245.66539 | 245.66539 | 0.00000 | 245.67077 | 245.67077 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | |
| R210 | On 08/05/2025 | | Bond Future | 0.00 | 247.44309 | 247.44309 | 0.00000 | 247.44665 | 247.44665 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | |
| R210 | On 07/08/2025 | | Bond Future | 0.00 | 252.60764 | 252.60764 | 0.00000 | 252.61020 | 252.61020 | 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 01/08/2024 | | Bond Future | 0.00 | 9.88654 | 89.31187 | 0.00000 | 10.00288 | 88.80969 | 7.98 | 0.00 | 0.00 | 0 | 23,895.00 | |
| R213 | On 07/11/2024 | | Bond Future | 0.00 | 9.94832 | 87.83373 | 0.00000 | 10.07105 | 87.31988 | 7.91 | 0.00 | 213,787,298.82 | 2,434 | 75,341.00 | |
| R213 | On 06/02/2025 | | Bond Future | 0.00 | 10.01548 | 89.72960 | 0.00000 | 10.14486 | 89.20440 | 7.52 | 0.00 | 0.00 | 0 | 0.00 | |
| R213 | On 08/05/2025 | | Bond Future | 0.00 | 10.09646 | 88.04157 | 0.00000 | 10.23296 | 87.50494 | 7.73 | 0.00 | 0.00 | 0 | 0.00 | |
| R213 | On 07/08/2025 | | Bond Future | 0.00 | 10.18923 | 89.85778 | 0.00000 | 10.33356 | 89.30970 | 7.66 | 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 01/08/2024 | | Bond Future | 0.00 | 11.32409 | 67.06839 | 0.00000 | 11.38518 | 66.74406 | 13.36 | 0.00 | 0.00 | 0 | 6,879.00 | |
| R214 | On 07/11/2024 | | Bond Future | 0.00 | 11.40688 | 65.32591 | 0.00000 | 11.47015 | 64.99405 | 13.81 | 0.00 | 0.00 | 0 | 21,682.00 | |
| R214 | On 06/02/2025 | | Bond Future | 0.00 | 11.49055 | 66.73585 | 0.00000 | 11.55602 | 66.39668 | 13.65 | 0.00 | 0.00 | 0 | 0.00 | |
| R214 | On 06/02/2025 | | Bond Future | 11.75 Call | 3,436.30000 | 3.43630 | 0.00000 | 3,243.74000 | 3.24374 | 3,436.300 | 14.02 | 0.60 | 0.00 | 0 | 554.00 |
| R214 | On 06/02/2025 | | Bond Future | 12.25 Call | 5,097.68000 | 5.09768 | 0.00000 | 4,861.84000 | 4.86184 | 5,097.680 | 14.80 | 0.72 | 0.00 | 0 | 554.00 |
| R214 | On 06/02/2025 | | Bond Future | 13.63 Put | 352.87000 | 0.35287 | 0.00000 | 387.45000 | 0.38745 | 352.870 | 16.73 | (0.09) | 0.00 | 0 | 554.00 |
| R214 | On 08/05/2025 | | Bond Future | 0.00 | 11.58068 | 64.82187 | 0.00000 | 11.64844 | 64.47524 | 14.33 | 0.00 | 0.00 | 0 | 0.00 | |
| R214 | On 07/08/2025 | | Bond Future | 0.00 | 11.67750 | 66.15837 | 0.00000 | 11.74767 | 65.80433 | 14.76 | 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 : | | | | | | | | | | 15,365,696,311.93 | | 109,650 | 1,980,023.00 | | |
| Grand Total: | | | | | | | | | | 15,365,696,311.93 | | 109,650 | 1,980,023.00 | | |