

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/09/2024

| 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 07/11/2024 | | Index Future | 0.00 | 1,042.11300 | 1,042.11300 | 0.00000 | 1,042.17400 | 1,042.17400 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/02/2025 | | Index Future | 0.00 | 1,063.73700 | 1,063.73700 | 0.00000 | 1,063.79500 | 1,063.79500 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 08/05/2025 | | Index Future | 0.00 | 1,085.00100 | 1,085.00100 | 0.00000 | 1,085.05500 | 1,085.05500 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/08/2025 | | Index Future | 0.00 | 1,106.15500 | 1,106.15500 | 0.00000 | 1,106.20400 | 1,106.20400 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/11/2025 | | Index Future | 0.00 | 1,127.46600 | 1,127.46600 | 0.00000 | 1,127.51100 | 1,127.51100 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2024 | | Index Future | 0.00 | 1,238.11000 | 1,238.11000 | 0.00000 | 1,239.81800 | 1,239.81800 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/02/2025 | | Index Future | 0.00 | 1,263.80100 | 1,263.80100 | 0.00000 | 1,265.53900 | 1,265.53900 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 08/05/2025 | | Index Future | 0.00 | 1,289.06500 | 1,289.06500 | 0.00000 | 1,290.83000 | 1,290.83000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/08/2025 | | Index Future | 0.00 | 1,314.19700 | 1,314.19700 | 0.00000 | 1,315.99000 | 1,315.99000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/11/2025 | | Index Future | 0.00 | 1,339.51600 | 1,339.51600 | 0.00000 | 1,341.33800 | 1,341.33800 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/11/2024 | | Index Future | 0.00 | 1,070.36300 | 1,070.36300 | 0.00000 | 1,071.80000 | 1,071.80000 | 0.00 | 0.00 | 0.00 | 0 | 121.00 |
| ALBI | On 06/02/2025 | | Index Future | 0.00 | 1,092.57300 | 1,092.57300 | 0.00000 | 1,094.03600 | 1,094.03600 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 08/05/2025 | | Index Future | 0.00 | 1,114.41400 | 1,114.41400 | 0.00000 | 1,115.89900 | 1,115.89900 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/08/2025 | | Index Future | 0.00 | 1,136.14100 | 1,136.14100 | 0.00000 | 1,137.65000 | 1,137.65000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/11/2025 | | Index Future | 0.00 | 1,158.03000 | 1,158.03000 | 0.00000 | 1,159.56200 | 1,159.56200 | 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 07/11/2024 | | Bond Future | 0.00 | 11.39152 | 79.84709 | 0.00000 | 11.36174 | 79.98674 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2025 | | Bond Future | 0.00 | 11.51754 | 81.52256 | 0.00000 | 11.48651 | 81.66474 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 08/05/2025 | | Bond Future | 0.00 | 11.65970 | 79.36871 | 0.00000 | 11.62737 | 79.51331 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2025 | | Bond Future | 0.00 | 11.81850 | 80.92907 | 0.00000 | 11.78476 | 81.07613 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2025 | | Bond Future | 0.00 | 11.99775 | 78.70209 | 0.00000 | 11.96249 | 78.85161 | 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 07/11/2024 | | Bond Future | 0.00 | 11.74040 | 76.57870 | 0.00000 | 11.70554 | 76.78645 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/02/2025 | | Bond Future | 0.00 | 11.84382 | 78.18462 | 0.00000 | 11.80775 | 78.39639 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 08/05/2025 | | Bond Future | 0.00 | 11.96349 | 75.49574 | 0.00000 | 11.92614 | 75.71126 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/08/2025 | | Bond Future | 0.00 | 12.09182 | 76.97715 | 0.00000 | 12.05313 | 77.19649 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/11/2025 | | Bond Future | 0.00 | 12.23173 | 74.20371 | 0.00000 | 12.19158 | 74.42696 | 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 07/11/2024 | | GOVI | 0.00 | 1,053.99300 | 1,053.99300 | 0.00000 | 1,055.35900 | 1,055.35900 | 0.00 | 0.00 | 0.00 | 0 | 684.00 |
| GOVI | On 06/02/2025 | | GOVI | 0.00 | 1,075.86400 | 1,075.86400 | 0.00000 | 1,077.25300 | 1,077.25300 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 08/05/2025 | | GOVI | 0.00 | 1,097.37100 | 1,097.37100 | 0.00000 | 1,098.78200 | 1,098.78200 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/08/2025 | | GOVI | 0.00 | 1,118.76600 | 1,118.76600 | 0.00000 | 1,120.19800 | 1,120.19800 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 06/11/2025 | | GOVI | 0.00 | 1,140.31900 | 1,140.31900 | 0.00000 | 1,141.77500 | 1,141.77500 | 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 07/11/2024 | | Bond Future | 0.00 | 185.40094 | 185.40094 | 0.00000 | 185.41250 | 185.41250 | 0.00 | 0.00 | 0.00 | 0 | 9,240.00 |
| 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 07/11/2024 | | Bond Future | 0.00 | 134.59197 | 134.59197 | 0.00000 | 134.37205 | 134.37205 | 0.00 | 0.00 | 0.00 | 0 | 10,202.00 |
| I2029 | On 06/02/2025 | | Bond Future | 0.00 | 137.41602 | 137.41602 | 0.00000 | 137.19081 | 137.19081 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 08/05/2025 | | Bond Future | 0.00 | 138.76393 | 138.76393 | 0.00000 | 138.53366 | 138.53366 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 07/08/2025 | | Bond Future | 0.00 | 141.49711 | 141.49711 | 0.00000 | 141.26153 | 141.26153 | 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 |
|------------------|---------------|--------------------|------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| I2029 | On 06/11/2025 | Bond Future | 0.00 | 142.79477 | 142.79477 | 0.00000 | 142.55413 | 142.55413 | | 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 07/11/2024 | Bond Future | 0.00 | 127.83828 | 127.83828 | 0.00000 | 127.84733 | 127.84733 | | 0.00 | 0.00 | 0.00 | 0 | 6,936.00 |
| I2033 | On 06/02/2025 | Bond Future | 0.00 | 130.52074 | 130.52074 | 0.00000 | 130.52945 | 130.52945 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 08/05/2025 | Bond Future | 0.00 | 131.63002 | 131.63002 | 0.00000 | 131.63826 | 131.63826 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/08/2025 | Bond Future | 0.00 | 134.22288 | 134.22288 | 0.00000 | 134.23059 | 134.23059 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 06/11/2025 | Bond Future | 0.00 | 135.27655 | 135.27655 | 0.00000 | 135.28427 | 135.28427 | | 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 07/11/2024 | Bond Future | 0.00 | 140.90465 | 140.90465 | 0.00000 | 140.83733 | 140.83733 | | 0.00 | 0.00 | 0.00 | 0 | 3,218.00 |
| I2038 | On 06/02/2025 | Bond Future | 0.00 | 141.74805 | 141.74805 | 0.00000 | 141.67879 | 141.67879 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2025 | Bond Future | 0.00 | 144.61093 | 144.61093 | 0.00000 | 144.53943 | 144.53943 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/08/2025 | Bond Future | 0.00 | 145.30153 | 145.30153 | 0.00000 | 145.22857 | 145.22857 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 06/11/2025 | Bond Future | 0.00 | 148.12595 | 148.12595 | 0.00000 | 148.05101 | 148.05101 | | 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 07/11/2024 | Bond Future | 0.00 | 121.94595 | 121.94595 | 0.00000 | 121.76849 | 121.76849 | | 0.00 | 0.00 | 0.00 | 0 | 18,098.00 |
| I2046 | On 06/02/2025 | Bond Future | 0.00 | 124.50452 | 124.50452 | 0.00000 | 124.32282 | 124.32282 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 08/05/2025 | Bond Future | 0.00 | 124.77498 | 124.77498 | 0.00000 | 124.58912 | 124.58912 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2025 | Bond Future | 0.00 | 127.23145 | 127.23145 | 0.00000 | 127.04121 | 127.04121 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2025 | Bond Future | 0.00 | 127.41861 | 127.41861 | 0.00000 | 127.22430 | 127.22430 | | 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 07/11/2024 | Bond Future | 0.00 | 123.90314 | 123.90314 | 0.00000 | 123.70151 | 123.70151 | | 0.00 | 0.00 | 0.00 | 0 | 15,391.00 |
| I2050 | On 06/02/2025 | Bond Future | 0.00 | 124.14843 | 124.14843 | 0.00000 | 123.94219 | 123.94219 | | 0.00 | 0.00 | 0.00 | 0 | 582.00 |
| I2050 | On 08/05/2025 | Bond Future | 0.00 | 126.65586 | 126.65586 | 0.00000 | 126.44470 | 126.44470 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2025 | Bond Future | 0.00 | 126.74558 | 126.74558 | 0.00000 | 126.53062 | 126.53062 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 06/11/2025 | Bond Future | 0.00 | 129.20897 | 129.20897 | 0.00000 | 128.98922 | 128.98922 | | 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 07/11/2024 | Index Future | 0.00 | 374.09400 | 374.09400 | 0.00000 | 373.76800 | 373.76800 | | 0.00 | 0.00 | 722,001,420.00 | 193 | 779.00 |
| IGOV | On 06/02/2025 | Index Future | 0.00 | 381.94700 | 381.94700 | 0.00000 | 381.61300 | 381.61300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 08/05/2025 | Index Future | 0.00 | 389.67100 | 389.67100 | 0.00000 | 389.32800 | 389.32800 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/08/2025 | Index Future | 0.00 | 397.35500 | 397.35500 | 0.00000 | 397.00300 | 397.00300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 06/11/2025 | Index Future | 0.00 | 405.09600 | 405.09600 | 0.00000 | 404.73500 | 404.73500 | | 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 |
| 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 |

| 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 |
|------------------|---------------|-----------|------------------------|------------|-------------|-----------|--------------|----------------|-------------------|------------|--------|------------------|------------------|---------------|
| IVC210 | On 31/03/2028 | | Bond Future | 0.00 | 100.00000 | 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 | 8.68300 | 8.68300 | | 15.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 21/08/2024 | | Jibar Tradeable Future | 0.00 | 8.32500 | 91.67500 | 8.32500 | 8.32500 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JBAF | On 18/09/2024 | | Jibar Tradeable Future | 0.00 | 8.33500 | 91.66500 | 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 | 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 | 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 | 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 | 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 | 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 | 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 | 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 | 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 | 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 | 8.40000 | 91.60000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2024 | | Bond Future | 0.00 | 8.13157 | 108.61549 | 8.14208 | 108.59492 | | 1.72 | 0.00 | 1,730,679,217.66 | 15,934 | 151,743.00 |
| R186 | On 06/02/2025 | | Bond Future | 0.00 | 8.09192 | 105.55522 | 8.10427 | 105.53373 | | 1.79 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2025 | | Bond Future | 0.00 | 8.09763 | 107.66075 | 8.11250 | 107.63820 | | 1.59 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2025 | | Bond Future | 0.00 | 8.14344 | 104.44314 | 8.16171 | 104.41957 | | 1.41 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2025 | | Bond Future | 9.22 Call | 1,626.39000 | 1.62639 | 1,609.08000 | 1.60908 | 1,626.390 | 1.87 | 0.77 | 0.00 | 0 | 1,983.00 |
| R186 | On 07/08/2025 | | Bond Future | 10.25 Put | 62.51000 | 0.06251 | 64.67000 | 0.06467 | 62.510 | 1.87 | (0.07) | 0.00 | 0 | 1,983.00 |
| R186 | On 06/11/2025 | | Bond Future | 0.00 | 8.22987 | 106.44494 | 8.25300 | 106.42042 | | 1.11 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | | Price Contribution | 0.00 | 100.00000 | 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 | 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 | 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 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2024 | | Bond Future | 0.00 | 271.62251 | 271.62251 | 271.43393 | 271.43393 | | 0.00 | 0.00 | 0.00 | 0 | 1,076.00 |
| R202 | On 06/02/2025 | | Bond Future | 0.00 | 272.11527 | 272.11527 | 271.92138 | 271.92138 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2025 | | Bond Future | 0.00 | 277.61187 | 277.61187 | 277.41252 | 277.41252 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/08/2025 | | Bond Future | 0.00 | 277.76283 | 277.76283 | 277.55990 | 277.55990 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 06/11/2025 | | Bond Future | 0.00 | 283.16254 | 283.16254 | 282.95417 | 282.95417 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 07/11/2024 | | Bond Future | 0.00 | 9.23570 | 97.21241 | 9.23612 | 97.21076 | | 5.72 | 0.00 | 102,073,030.50 | 1,050 | 180,550.00 |
| R2030 | On 07/11/2024 | | Bond Future | 10.21 Call | 3,831.98000 | 3.83198 | 3,833.24000 | 3.83324 | 3,831.980 | 6.43 | 0.93 | 0.00 | 0 | 600.00 |
| R2030 | On 07/11/2024 | | Bond Future | 10.71 Call | 5,618.94000 | 5.61894 | 5,618.36000 | 5.61836 | 5,618.940 | 6.85 | 0.98 | 0.00 | 0 | 600.00 |
| R2030 | On 07/11/2024 | | Bond Future | 11.91 Put | 0.19000 | 0.00019 | 0.21000 | 0.00021 | 0.190 | 7.30 | 0.00 | 0.00 | 0 | 600.00 |
| R2030 | On 06/02/2025 | | Bond Future | 0.00 | 9.28372 | 95.21859 | 9.28429 | 95.21643 | | 5.75 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 06/02/2025 | | Bond Future | 8.68 Call | 539.76000 | 0.53976 | 542.82000 | 0.54282 | 539.760 | 5.59 | 0.26 | 0.00 | 0 | 800.00 |
| R2030 | On 06/02/2025 | | Bond Future | 9.18 Call | 1,235.56000 | 1.23556 | 1,239.09000 | 1.23909 | 1,235.560 | 5.72 | 0.46 | 0.00 | 0 | 800.00 |
| R2030 | On 06/02/2025 | | Bond Future | 9.69 Put | 838.01000 | 0.83801 | 843.07000 | 0.84307 | 838.010 | 5.99 | (0.33) | 0.00 | 0 | 800.00 |
| R2030 | On 08/05/2025 | | Bond Future | 0.00 | 9.36578 | 97.11744 | 9.36654 | 97.11468 | | 5.55 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 08/05/2025 | | Bond Future | 8.68 Call | 741.24000 | 0.74124 | 743.38000 | 0.74338 | 741.240 | 5.32 | 0.29 | 0.00 | 0 | 800.00 |
| R2030 | On 08/05/2025 | | Bond Future | 9.18 Call | 1,446.21000 | 1.44621 | 1,448.50000 | 1.44850 | 1,446.210 | 5.52 | 0.45 | 0.00 | 0 | 800.00 |
| R2030 | On 08/05/2025 | | Bond Future | 9.99 Put | 981.02000 | 0.98102 | 985.30000 | 0.98530 | 981.020 | 6.00 | (0.31) | 0.00 | 0 | 800.00 |
| R2030 | On 08/05/2025 | | Bond Future | 10.31 Call | 4,064.75000 | 4.06475 | 4,065.77000 | 4.06577 | 4,064.750 | 6.22 | 0.76 | 0.00 | 0 | 1,640.00 |
| R2030 | On 08/05/2025 | | Bond Future | 10.69 Call | 5,144.54000 | 5.14454 | 5,144.92000 | 5.14492 | 5,144.540 | 6.48 | 0.83 | 0.00 | 0 | 2,280.00 |
| R2030 | On 08/05/2025 | | Bond Future | 11.86 Put | 112.97000 | 0.11297 | 114.23000 | 0.11423 | 112.970 | 6.86 | (0.05) | 0.00 | 0 | 1,640.00 |
| R2030 | On 08/05/2025 | | Bond Future | 12.28 Put | 57.13000 | 0.05713 | 57.89000 | 0.05789 | 57.130 | 6.86 | (0.03) | 0.00 | 0 | 2,280.00 |

| 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 07/08/2025 | Bond Future | 0.00 | 9.47117 | 94.99569 | 0.00000 | 9.47213 | 94.99237 | | 5.59 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 07/08/2025 | Bond Future | 10.48 Call | 4,386.88000 | 4.38688 | 0.00000 | 4,387.28000 | 4.38728 | 4,386.880 | 6.39 | 0.73 | 0.00 | 0 | 1,054.00 |
| R2030 | On 07/08/2025 | Bond Future | 12.12 Put | 202.24000 | 0.20224 | 0.00000 | 203.74000 | 0.20374 | 202.240 | 6.89 | (0.07) | 0.00 | 0 | 1,054.00 |
| R2030 | On 06/11/2025 | Bond Future | 0.00 | 9.58574 | 96.81633 | 0.00000 | 9.58690 | 96.81251 | | 5.26 | 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 07/11/2024 | Bond Future | 0.00 | 10.00840 | 91.93130 | 0.00000 | 9.98846 | 92.02774 | | 7.55 | 0.00 | 54,699,123.50 | 595 | 101,652.00 |
| R2032 | On 07/11/2024 | Bond Future | 9.75 Call | 652.26000 | 0.65226 | 0.00000 | 694.02000 | 0.69402 | 652.260 | 7.55 | 0.34 | 0.00 | 0 | 50.00 |
| R2032 | On 07/11/2024 | Bond Future | 9.90 Call | 962.43000 | 0.96243 | 0.00000 | 1,014.39000 | 1.01439 | 962.430 | 7.78 | 0.44 | 0.00 | 0 | 100.00 |
| R2032 | On 07/11/2024 | Bond Future | 10.60 Put | 386.13000 | 0.38613 | 0.00000 | 374.56000 | 0.37456 | 386.130 | 8.85 | (0.20) | 0.00 | 0 | 200.00 |
| R2032 | On 07/11/2024 | Bond Future | 11.11 Call | 5,257.96000 | 5.25796 | 0.00000 | 5,351.27000 | 5.35127 | 5,257.960 | 9.59 | 0.93 | 0.00 | 0 | 600.00 |
| R2032 | On 07/11/2024 | Bond Future | 11.61 Call | 7,378.20000 | 7.37820 | 0.00000 | 7,473.98000 | 7.47398 | 7,378.200 | 10.29 | 0.97 | 0.00 | 0 | 600.00 |
| R2032 | On 07/11/2024 | Bond Future | 11.64 Call | 7,505.55000 | 7.50555 | 0.00000 | 7,601.39000 | 7.60139 | 7,505.550 | 10.34 | 0.98 | 0.00 | 0 | 1,615.00 |
| R2032 | On 07/11/2024 | Bond Future | 12.95 Put | 0.31000 | 0.00031 | 0.00000 | 0.31000 | 0.00031 | 0.310 | 10.49 | 0.00 | 0.00 | 0 | 600.00 |
| R2032 | On 07/11/2024 | Bond Future | 13.36 Put | 0.05000 | 0.00005 | 0.00000 | 0.05000 | 0.00005 | 0.050 | 10.49 | 0.00 | 0.00 | 0 | 1,615.00 |
| R2032 | On 06/02/2025 | Bond Future | 0.00 | 10.08596 | 93.83763 | 0.00000 | 10.06513 | 93.93569 | | 7.34 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 06/02/2025 | Bond Future | 9.42 Call | 611.32000 | 0.61132 | 0.00000 | 639.89000 | 0.63989 | 611.320 | 7.12 | 0.24 | 0.00 | 0 | 800.00 |
| R2032 | On 06/02/2025 | Bond Future | 9.92 Call | 1,471.25000 | 1.47125 | 0.00000 | 1,520.82000 | 1.52082 | 1,471.250 | 7.48 | 0.44 | 0.00 | 0 | 800.00 |
| R2032 | On 06/02/2025 | Bond Future | 10.61 Put | 980.62000 | 0.98062 | 0.00000 | 956.89000 | 0.95689 | 980.620 | 8.11 | (0.30) | 0.00 | 0 | 800.00 |
| R2032 | On 08/05/2025 | Bond Future | 0.00 | 10.18404 | 91.54604 | 0.00000 | 10.16230 | 91.64543 | | 7.60 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 08/05/2025 | Bond Future | 9.42 Call | 876.43000 | 0.87643 | 0.00000 | 907.28000 | 0.90728 | 876.430 | 7.26 | 0.27 | 0.00 | 0 | 800.00 |
| R2032 | On 08/05/2025 | Bond Future | 9.92 Call | 1,723.69000 | 1.72369 | 0.00000 | 1,771.09000 | 1.77109 | 1,723.690 | 7.54 | 0.43 | 0.00 | 0 | 800.00 |
| R2032 | On 08/05/2025 | Bond Future | 10.97 Put | 1,113.46000 | 1.11346 | 0.00000 | 1,090.62000 | 1.09062 | 1,113.460 | 8.42 | (0.28) | 0.00 | 0 | 800.00 |
| R2032 | On 07/08/2025 | Bond Future | 0.00 | 10.29885 | 93.32477 | 0.00000 | 10.27610 | 93.42562 | | 7.88 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 06/11/2025 | Bond Future | 0.00 | 10.43001 | 90.95299 | 0.00000 | 10.40615 | 91.05532 | | 7.90 | 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 07/11/2024 | Bond Future | 0.00 | 10.72174 | 90.41280 | 0.00000 | 10.69694 | 90.55341 | | 9.28 | 0.00 | 0.00 | 0 | 141,537.00 |
| R2035 | On 07/11/2024 | Bond Future | 11.10 Put | 693.40000 | 0.69340 | 0.00000 | 664.30000 | 0.66430 | 693.400 | 10.11 | (0.28) | 0.00 | 0 | 11,000.00 |
| R2035 | On 07/11/2024 | Bond Future | 12.20 Call | 7,910.57000 | 7.91057 | 0.00000 | 8,049.34000 | 8.04934 | 7,910.570 | 11.58 | 0.97 | 0.00 | 0 | 1,000.00 |
| R2035 | On 07/11/2024 | Bond Future | 13.23 Put | 1.53000 | 0.00153 | 0.00000 | 1.50000 | 0.00150 | 1.530 | 11.97 | 0.00 | 0.00 | 0 | 1,000.00 |
| R2035 | On 06/02/2025 | Bond Future | 0.00 | 10.81687 | 92.28810 | 0.00000 | 10.79110 | 92.43122 | | 9.21 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 06/02/2025 | Bond Future | 10.34 Call | 1,055.35000 | 1.05535 | 0.00000 | 1,107.60000 | 1.10760 | 1,055.350 | 8.76 | 0.32 | 0.00 | 0 | 1,000.00 |
| R2035 | On 06/02/2025 | Bond Future | 10.65 Put | 2,698.13000 | 2.69813 | 0.00000 | 2,626.36000 | 2.62636 | 2,698.130 | 9.10 | (0.56) | 0.00 | 0 | 1,000.00 |
| R2035 | On 06/02/2025 | Bond Future | 11.30 Put | 1,261.49000 | 1.26149 | 0.00000 | 1,223.60000 | 1.22360 | 1,261.490 | 9.88 | (0.32) | 0.00 | 0 | 1,000.00 |
| R2035 | On 08/05/2025 | Bond Future | 0.00 | 10.92318 | 89.61891 | 0.00000 | 10.89643 | 89.76437 | | 9.65 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 08/05/2025 | Bond Future | 10.44 Call | 1,652.27000 | 1.65227 | 0.00000 | 1,711.26000 | 1.71126 | 1,652.270 | 9.35 | 0.37 | 0.00 | 0 | 150.00 |
| R2035 | On 08/05/2025 | Bond Future | 10.95 Put | 2,824.03000 | 2.82403 | 0.00000 | 2,761.25000 | 2.76125 | 2,824.030 | 9.86 | (0.48) | 0.00 | 0 | 150.00 |
| R2035 | On 08/05/2025 | Bond Future | 11.46 Call | 4,653.96000 | 4.65396 | 0.00000 | 4,756.50000 | 4.75650 | 4,653.960 | 10.43 | 0.66 | 0.00 | 0 | 400.00 |
| R2035 | On 08/05/2025 | Bond Future | 11.70 Put | 1,451.66000 | 1.45166 | 0.00000 | 1,416.31000 | 1.41631 | 1,451.660 | 10.69 | (0.28) | 0.00 | 0 | 150.00 |
| R2035 | On 08/05/2025 | Bond Future | 12.70 Put | 578.57000 | 0.57857 | 0.00000 | 563.84000 | 0.56384 | 578.570 | 11.79 | (0.13) | 0.00 | 0 | 400.00 |
| R2035 | On 08/05/2025 | Bond Future | 13.35 Put | 255.77000 | 0.25577 | 0.00000 | 248.70000 | 0.24870 | 255.770 | 11.84 | (0.06) | 0.00 | 0 | 400.00 |
| R2035 | On 07/08/2025 | Bond Future | 0.00 | 11.04430 | 91.36100 | 0.00000 | 11.01648 | 91.50883 | | 10.06 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 06/11/2025 | Bond Future | 0.00 | 11.18160 | 88.60624 | 0.00000 | 11.15264 | 88.75646 | | 10.27 | 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 07/11/2024 | Bond Future | 0.00 | 11.09690 | 85.22670 | 0.00000 | 11.06701 | 85.39985 | | 10.17 | 0.00 | 15,766,939.50 | 185 | 195,135.00 |
| R2037 | On 06/02/2025 | Bond Future | 0.00 | 11.19156 | 82.73362 | 0.00000 | 11.16059 | 82.90993 | | 10.64 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2025 | Bond Future | 0.00 | 11.30690 | 84.38282 | 0.00000 | 11.27480 | 84.56213 | | 10.67 | 0.00 | 0.00 | 0 | 3,975.00 |
| R2037 | On 08/05/2025 | Bond Future | 12.55 Call | 7,520.88000 | 7.52088 | 0.00000 | 7,670.00000 | 7.67000 | 7,520.880 | 12.26 | 0.80 | 0.00 | 0 | 15,000.00 |

| Contract Details | | | Strike | Call /Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|----------------|------------------|---------------|
| R2037 | On 08/05/2025 | Bond Future | 13.30 | Call | 10,622.6900 | | 10.62269 | 0.00000 | 10,786.38000 | 10.78638 | 10,622.690 | 13.11 | 0.89 | 0.00 | 0 | 7,500.00 |
| R2037 | On 08/05/2025 | Bond Future | 13.35 | Call | 10,824.2400 | | 10.82424 | 0.00000 | 10,988.73000 | 10.98873 | 10,824.240 | 13.11 | 0.90 | 0.00 | 0 | 7,500.00 |
| R2037 | On 07/08/2025 | Bond Future | 0.00 | | 11.43719 | | 81.76207 | 0.00000 | 11.40385 | 81.94444 | | 11.78 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 07/08/2025 | Bond Future | 10.55 | Call | 1,647.09000 | | 1.64709 | 0.00000 | 1,708.57000 | 1.70857 | 1,647.090 | 11.22 | 0.31 | 0.00 | 0 | 2,341.00 |
| R2037 | On 07/08/2025 | Bond Future | 10.64 | Call | 1,811.83000 | | 1.81183 | 0.00000 | 1,877.35000 | 1.87735 | 1,811.830 | 11.27 | 0.33 | 0.00 | 0 | 200.00 |
| R2037 | On 07/08/2025 | Bond Future | 11.42 | Put | 3,800.42000 | | 3.80042 | 0.00000 | 3,718.94000 | 3.71894 | 3,800.420 | 11.96 | (0.48) | 0.00 | 0 | 2,541.00 |
| R2037 | On 07/08/2025 | Bond Future | 12.17 | Put | 2,276.85000 | | 2.27685 | 0.00000 | 2,223.61000 | 2.22361 | 2,276.850 | 12.77 | (0.32) | 0.00 | 0 | 2,541.00 |
| R2037 | On 06/11/2025 | Bond Future | 0.00 | | 11.56992 | | 83.32732 | 0.00000 | 11.53531 | 83.51283 | | 11.53 | 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 07/11/2024 | Bond Future | 0.00 | | 11.34340 | | 85.70835 | 0.00000 | 11.30844 | 85.92719 | | 10.95 | 0.00 | 18,770,128.65 | 219 | 113,311.00 |
| R2040 | On 07/11/2024 | Bond Future | 12.10 | Call | 4,863.48000 | | 4.86348 | 0.00000 | 5,059.66000 | 5.05966 | 4,863.480 | 12.34 | 0.86 | 0.00 | 0 | 640.00 |
| R2040 | On 07/11/2024 | Bond Future | 12.60 | Put | 103.01000 | | 0.10301 | 0.00000 | 95.99000 | 0.09599 | 103.010 | 13.14 | (0.05) | 0.00 | 0 | 640.00 |
| R2040 | On 07/11/2024 | Bond Future | 13.15 | Put | 26.80000 | | 0.02680 | 0.00000 | 25.10000 | 0.02510 | 26.800 | 13.99 | (0.01) | 0.00 | 0 | 640.00 |
| R2040 | On 06/02/2025 | Bond Future | 0.00 | | 11.43950 | | 82.97462 | 0.00000 | 11.40331 | 83.19758 | | 11.51 | 0.00 | 0.00 | 0 | 14.00 |
| R2040 | On 06/02/2025 | Bond Future | 11.00 | Call | 1,312.24000 | | 1.31224 | 0.00000 | 1,396.64000 | 1.39664 | 1,312.240 | 11.15 | 0.34 | 0.00 | 0 | 780.00 |
| R2040 | On 06/02/2025 | Bond Future | 11.70 | Put | 1,899.05000 | | 1.89905 | 0.00000 | 1,821.72000 | 1.82172 | 1,899.050 | 12.19 | (0.39) | 0.00 | 0 | 780.00 |
| R2040 | On 06/02/2025 | Bond Future | 12.20 | Put | 1,054.21000 | | 1.05421 | 0.00000 | 1,008.08000 | 1.00808 | 1,054.210 | 12.97 | (0.24) | 0.00 | 0 | 780.00 |
| R2040 | On 08/05/2025 | Bond Future | 0.00 | | 11.55450 | | 84.62840 | 0.00000 | 11.51702 | 84.85533 | | 11.55 | 0.00 | 0.00 | 0 | 3,900.00 |
| R2040 | On 08/05/2025 | Bond Future | 12.75 | Call | 7,957.15000 | | 7.95715 | 0.00000 | 8,142.47000 | 8.14247 | 7,957.150 | 13.54 | 0.79 | 0.00 | 0 | 15,000.00 |
| R2040 | On 08/05/2025 | Bond Future | 13.43 | Call | 10,874.4500 | | 10.87445 | 0.00000 | 11,078.09000 | 11.07809 | 10,874.450 | 14.20 | 0.88 | 0.00 | 0 | 7,500.00 |
| R2040 | On 08/05/2025 | Bond Future | 13.50 | Call | 11,168.8800 | | 11.16888 | 0.00000 | 11,374.09000 | 11.37409 | 11,168.880 | 14.20 | 0.89 | 0.00 | 0 | 7,500.00 |
| R2040 | On 07/08/2025 | Bond Future | 0.00 | | 11.68333 | | 81.76155 | 0.00000 | 11.64445 | 81.99243 | | 12.82 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/11/2025 | Bond Future | 0.00 | | 11.81370 | | 83.32627 | 0.00000 | 11.77339 | 83.56121 | | 12.57 | 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 07/11/2024 | Bond Future | 0.00 | | 11.42063 | | 81.82548 | 0.00000 | 11.38567 | 82.05045 | | 11.76 | 0.00 | 136,894,028.04 | 1,673 | 82,646.00 |
| R2044 | On 07/11/2024 | Bond Future | 12.00 | Put | 520.43000 | | 0.52043 | 0.00000 | 486.16000 | 0.48616 | 520.430 | 13.08 | (0.20) | 0.00 | 0 | 13,875.00 |
| R2044 | On 07/11/2024 | Bond Future | 12.25 | Put | 300.51000 | | 0.30051 | 0.00000 | 280.29000 | 0.28029 | 300.510 | 13.52 | (0.13) | 0.00 | 0 | 9,540.00 |
| R2044 | On 07/11/2024 | Bond Future | 12.50 | Put | 169.62000 | | 0.16962 | 0.00000 | 158.14000 | 0.15814 | 169.620 | 13.94 | (0.08) | 0.00 | 0 | 11,405.00 |
| R2044 | On 06/02/2025 | Bond Future | 0.00 | | 11.51210 | | 79.13648 | 0.00000 | 11.47595 | 79.36577 | | 12.39 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/02/2025 | Bond Future | 12.00 | Call | 4,510.93000 | | 4.51093 | 0.00000 | 4,676.85000 | 4.67685 | 4,510.930 | 13.64 | 0.68 | 0.00 | 0 | 449.00 |
| R2044 | On 06/02/2025 | Bond Future | 12.50 | Call | 6,712.76000 | | 6.71276 | 0.00000 | 6,904.90000 | 6.90490 | 6,712.760 | 14.47 | 0.81 | 0.00 | 0 | 449.00 |
| R2044 | On 06/02/2025 | Bond Future | 13.75 | Put | 153.15000 | | 0.15315 | 0.00000 | 145.62000 | 0.14562 | 153.150 | 15.68 | (0.04) | 0.00 | 0 | 449.00 |
| R2044 | On 08/05/2025 | Bond Future | 0.00 | | 11.62070 | | 80.71373 | 0.00000 | 11.58331 | 80.94713 | | 12.46 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 08/05/2025 | Bond Future | 10.92 | Call | 1,425.07000 | | 1.42507 | 0.00000 | 1,502.28000 | 1.50228 | 1,425.070 | 11.77 | 0.30 | 0.00 | 0 | 2,490.00 |
| R2044 | On 08/05/2025 | Bond Future | 11.65 | Put | 3,258.95000 | | 3.25895 | 0.00000 | 3,157.17000 | 3.15717 | 3,258.950 | 12.66 | (0.47) | 0.00 | 0 | 2,490.00 |
| R2044 | On 08/05/2025 | Bond Future | 12.40 | Put | 1,693.46000 | | 1.69346 | 0.00000 | 1,634.87000 | 1.63487 | 1,693.460 | 13.74 | (0.28) | 0.00 | 0 | 2,490.00 |
| R2044 | On 07/08/2025 | Bond Future | 0.00 | | 11.74177 | | 77.89604 | 0.00000 | 11.70304 | 78.13349 | | 13.86 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/11/2025 | Bond Future | 0.00 | | 11.86371 | | 79.38657 | 0.00000 | 11.82360 | 79.62827 | | 13.60 | 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 07/11/2024 | Bond Future | 0.00 | | 11.32958 | | 80.71389 | 0.00000 | 11.29973 | 80.91376 | | 12.31 | 0.00 | 0.00 | 0 | 251,160.00 |
| R2048 | On 06/02/2025 | Bond Future | 0.00 | | 11.41906 | | 82.38801 | 0.00000 | 11.38821 | 82.59165 | | 12.31 | 0.00 | 0.00 | 0 | 10,000.00 |
| R2048 | On 06/02/2025 | Bond Future | 10.30 | Call | 298.02000 | | 0.29802 | 0.00000 | 324.16000 | 0.32416 | 298.020 | 11.09 | 0.11 | 0.00 | 0 | 660.00 |
| R2048 | On 06/02/2025 | Bond Future | 11.00 | Call | 1,427.50000 | | 1.42750 | 0.00000 | 1,506.84000 | 1.50684 | 1,427.500 | 11.93 | 0.35 | 0.00 | 0 | 660.00 |
| R2048 | On 06/02/2025 | Bond Future | 11.70 | Put | 1,958.75000 | | 1.95875 | 0.00000 | 1,890.86000 | 1.89086 | 1,958.750 | 13.05 | (0.38) | 0.00 | 0 | 660.00 |

| 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 |
|-------------------------|---------------|--------------------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------------|--------|---------------------|------------------|---------------|
| R2048 | On 08/05/2025 | Bond Future | 0.00 | 11.51555 | 79.58462 | 0.00000 | 11.48370 | 79.79180 | | 13.06 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2025 | Bond Future | 0.00 | 11.62244 | 81.13127 | 0.00000 | 11.58949 | 81.34210 | | 13.31 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2025 | Bond Future | 0.00 | 11.73987 | 78.24305 | 0.00000 | 11.70576 | 78.45756 | | 13.91 | 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 07/11/2024 | Bond Future | 0.00 | 11.34918 | 103.66886 | 0.00000 | 11.31420 | 103.97070 | | 12.43 | 0.00 | 0.00 | 0 | 3,638.00 |
| R2053 | On 06/02/2025 | Bond Future | 0.00 | 11.43716 | 105.81850 | 0.00000 | 11.40099 | 106.12611 | | 12.43 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 08/05/2025 | Bond Future | 0.00 | 11.53750 | 102.06178 | 0.00000 | 11.50008 | 102.37489 | | 13.19 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 07/08/2025 | Bond Future | 0.00 | 11.64697 | 104.04339 | 0.00000 | 11.60822 | 104.36202 | | 13.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 06/11/2025 | Bond Future | 0.00 | 11.76519 | 100.17250 | 0.00000 | 11.72502 | 100.49672 | | 13.64 | 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 07/11/2024 | Bond Future | 0.00 | 10.85630 | 71.03150 | 0.00000 | 10.82637 | 71.18399 | | 10.54 | 0.00 | 0.00 | 0 | 17,037.00 |
| R209 | On 06/02/2025 | Bond Future | 0.00 | 10.94166 | 72.50450 | 0.00000 | 10.91071 | 72.65978 | | 10.52 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2025 | Bond Future | 0.00 | 11.04173 | 70.79668 | 0.00000 | 11.00971 | 70.95464 | | 11.02 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2025 | Bond Future | 0.00 | 11.15313 | 72.17235 | 0.00000 | 11.11997 | 72.33301 | | 11.57 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2025 | Bond Future | 0.00 | 11.27534 | 70.40387 | 0.00000 | 11.24097 | 70.56726 | | 11.82 | 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 07/11/2024 | Bond Future | 0.00 | 243.09368 | 243.09368 | 0.00000 | 243.11497 | 243.11497 | | 0.00 | 0.00 | 0.00 | 0 | 1,557.00 |
| R210 | On 06/02/2025 | Bond Future | 0.00 | 248.19423 | 248.19423 | 0.00000 | 248.21481 | 248.21481 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 08/05/2025 | Bond Future | 0.00 | 249.80572 | 249.80572 | 0.00000 | 249.82590 | 249.82590 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/08/2025 | Bond Future | 0.00 | 254.72496 | 254.72496 | 0.00000 | 254.74417 | 254.74417 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 06/11/2025 | Bond Future | 0.00 | 256.21314 | 256.21314 | 0.00000 | 256.23187 | 256.23187 | | 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 07/11/2024 | Bond Future | 0.00 | 9.68320 | 88.95677 | 0.00000 | 9.67869 | 88.97603 | | 6.91 | 0.00 | 0.00 | 0 | 76,688.00 |
| R213 | On 06/02/2025 | Bond Future | 0.00 | 9.75431 | 90.80190 | 0.00000 | 9.74966 | 90.82114 | | 6.73 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2025 | Bond Future | 0.00 | 9.84113 | 89.05644 | 0.00000 | 9.83635 | 89.07558 | | 6.84 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2025 | Bond Future | 0.00 | 9.94668 | 90.78851 | 0.00000 | 9.94176 | 90.80751 | | 6.93 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2025 | Bond Future | 0.00 | 10.07507 | 88.97637 | 0.00000 | 10.06996 | 88.99536 | | 6.83 | 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 07/11/2024 | Bond Future | 0.00 | 11.17739 | 66.55174 | 0.00000 | 11.14242 | 66.74162 | | 12.02 | 0.00 | 245,442,817.12 | 3,688 | 19,800.00 |
| R214 | On 06/02/2025 | Bond Future | 0.00 | 11.26374 | 67.93214 | 0.00000 | 11.22764 | 68.12564 | | 12.02 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 06/02/2025 | Bond Future | 11.75 Call | 3,778.88000 | 3.77888 | 0.00000 | 3,919.10000 | 3.91910 | 3,778.880 | 13.23 | 0.68 | 0.00 | 0 | 554.00 |
| R214 | On 06/02/2025 | Bond Future | 12.25 Call | 5,654.67000 | 5.65467 | 0.00000 | 5,817.31000 | 5.81731 | 5,654.670 | 14.03 | 0.81 | 0.00 | 0 | 554.00 |
| R214 | On 06/02/2025 | Bond Future | 13.63 Put | 93.10000 | 0.09310 | 0.00000 | 88.31000 | 0.08831 | 93.100 | 15.20 | (0.03) | 0.00 | 0 | 554.00 |
| R214 | On 08/05/2025 | Bond Future | 0.00 | 11.35747 | 65.98403 | 0.00000 | 11.32022 | 66.18106 | | 12.69 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2025 | Bond Future | 0.00 | 11.46156 | 67.26672 | 0.00000 | 11.42309 | 67.46721 | | 13.38 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2025 | Bond Future | 0.00 | 11.57654 | 65.25594 | 0.00000 | 11.53677 | 65.45999 | | 13.79 | 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 : | | | | | | | | | | 3,026,326,704.97 | | 23,537 1,588,176.00 | | |
| Grand Total: | | | | | | | | | | 3,026,326,704.97 | | 23,537 1,588,176.00 | | |