

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2024

| 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 | | 1,045.23800 | | 1,045.23800 | 0.00000 | 1,047.54500 | 1,047.54500 | | 0.00 | | 0.00 | 0 | 0.00 | |
| AL37 | On 06/02/2025 | Index Future | 0.00 | | 1,066.58200 | | 1,066.58200 | 0.00000 | 1,068.92200 | 1,068.92200 | | 0.00 | | 0.00 | 0 | 0.00 | |
| AL37 | On 08/05/2025 | Index Future | 0.00 | | 1,087.99900 | | 1,087.99900 | 0.00000 | 1,090.37300 | 1,090.37300 | | 0.00 | | 0.00 | 0 | 0.00 | |
| AL37 | On 07/08/2025 | Index Future | 0.00 | | 1,109.25700 | | 1,109.25700 | 0.00000 | 1,111.66300 | 1,111.66300 | | 0.00 | | 0.00 | 0 | 0.00 | |
| AL37 | On 06/11/2025 | Index Future | 0.00 | | 1,130.51500 | | 1,130.51500 | 0.00000 | 1,132.95300 | 1,132.95300 | | 0.00 | | 0.00 | 0 | 0.00 | |
| AL7T | On 07/11/2024 | Index Future | 0.00 | | 1,254.13900 | | 1,254.13900 | 0.00000 | 1,258.49600 | 1,258.49600 | | 0.00 | | 0.00 | 0 | 0.00 | |
| AL7T | On 06/02/2025 | Index Future | 0.00 | | 1,279.74900 | | 1,279.74900 | 0.00000 | 1,284.17900 | 1,284.17900 | | 0.00 | | 0.00 | 0 | 0.00 | |
| AL7T | On 08/05/2025 | Index Future | 0.00 | | 1,305.44600 | | 1,305.44600 | 0.00000 | 1,309.94900 | 1,309.94900 | | 0.00 | | 0.00 | 0 | 0.00 | |
| AL7T | On 07/08/2025 | Index Future | 0.00 | | 1,330.95300 | | 1,330.95300 | 0.00000 | 1,335.52600 | 1,335.52600 | | 0.00 | | 0.00 | 0 | 0.00 | |
| AL7T | On 06/11/2025 | Index Future | 0.00 | | 1,356.46000 | | 1,356.46000 | 0.00000 | 1,361.10400 | 1,361.10400 | | 0.00 | | 0.00 | 0 | 0.00 | |
| ALBI | On 07/11/2024 | Index Future | 0.00 | | 1,083.08600 | | 1,083.08600 | 0.00000 | 1,086.63500 | 1,086.63500 | | 0.00 | | 0.00 | 173,293,760.00 | 16 | 102.00 |
| ALBI | On 06/02/2025 | Index Future | 0.00 | | 1,105.20200 | | 1,105.20200 | 0.00000 | 1,108.81000 | 1,108.81000 | | 0.00 | | 0.00 | 0 | 16.00 | |
| ALBI | On 08/05/2025 | Index Future | 0.00 | | 1,127.39400 | | 1,127.39400 | 0.00000 | 1,131.06100 | 1,131.06100 | | 0.00 | | 0.00 | 0 | 0.00 | |
| ALBI | On 07/08/2025 | Index Future | 0.00 | | 1,149.42200 | | 1,149.42200 | 0.00000 | 1,153.14500 | 1,153.14500 | | 0.00 | | 0.00 | 0 | 0.00 | |
| ALBI | On 06/11/2025 | Index Future | 0.00 | | 1,171.45100 | | 1,171.45100 | 0.00000 | 1,175.23000 | 1,175.23000 | | 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 07/11/2024 | Bond Future | 0.00 | | 11.02509 | | 81.58822 | 0.00000 | 10.96550 | 81.87612 | | 0.00 | | 0.00 | 0 | 0.00 | |
| ES33 | On 06/02/2025 | Bond Future | 0.00 | | 11.14041 | | 83.27366 | 0.00000 | 11.07826 | 83.56711 | | 0.00 | | 0.00 | 0 | 0.00 | |
| ES33 | On 08/05/2025 | Bond Future | 0.00 | | 11.26366 | | 81.16424 | 0.00000 | 11.19882 | 81.46328 | | 0.00 | | 0.00 | 0 | 0.00 | |
| ES33 | On 07/08/2025 | Bond Future | 0.00 | | 11.40305 | | 82.76508 | 0.00000 | 11.33533 | 83.06965 | | 0.00 | | 0.00 | 0 | 0.00 | |
| ES33 | On 06/11/2025 | Bond Future | 0.00 | | 11.56404 | | 80.56730 | 0.00000 | 11.49320 | 80.87742 | | 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 07/11/2024 | Bond Future | 0.00 | | 11.41018 | | 78.58314 | 0.00000 | 11.35054 | 78.95401 | | 0.00 | | 0.00 | 0 | 0.00 | |
| ES42 | On 06/02/2025 | Bond Future | 0.00 | | 11.50577 | | 80.20653 | 0.00000 | 11.44407 | 80.58472 | | 0.00 | | 0.00 | 0 | 0.00 | |
| ES42 | On 08/05/2025 | Bond Future | 0.00 | | 11.61120 | | 77.56785 | 0.00000 | 11.54728 | 77.95342 | | 0.00 | | 0.00 | 0 | 0.00 | |
| ES42 | On 07/08/2025 | Bond Future | 0.00 | | 11.72529 | | 79.09647 | 0.00000 | 11.65910 | 79.48923 | | 0.00 | | 0.00 | 0 | 0.00 | |
| ES42 | On 06/11/2025 | Bond Future | 0.00 | | 11.85191 | | 76.35874 | 0.00000 | 11.78326 | 76.75872 | | 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 07/11/2024 | GOVI | 0.00 | | 1,066.14600 | | 1,066.14600 | 0.00000 | 1,069.60400 | 1,069.60400 | | 0.00 | | 0.00 | 0 | 677.00 | |
| GOVI | On 06/02/2025 | GOVI | 0.00 | | 1,087.91700 | | 1,087.91700 | 0.00000 | 1,091.43200 | 1,091.43200 | | 0.00 | | 0.00 | 0 | 0.00 | |
| GOVI | On 08/05/2025 | GOVI | 0.00 | | 1,109.76200 | | 1,109.76200 | 0.00000 | 1,113.33400 | 1,113.33400 | | 0.00 | | 0.00 | 0 | 0.00 | |
| GOVI | On 07/08/2025 | GOVI | 0.00 | | 1,131.44500 | | 1,131.44500 | 0.00000 | 1,135.07200 | 1,135.07200 | | 0.00 | | 0.00 | 0 | 0.00 | |
| GOVI | On 06/11/2025 | GOVI | 0.00 | | 1,153.12900 | | 1,153.12900 | 0.00000 | 1,156.81100 | 1,156.81100 | | 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 07/11/2024 | Bond Future | 0.00 | | 184.99522 | | 184.99522 | 0.00000 | 184.98341 | 184.98341 | | 0.00 | | 0.00 | 6,289,837.48 | 34 | 9,276.00 |
| 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 07/11/2024 | Bond Future | 0.00 | | 133.55445 | | 133.55445 | 0.00000 | 133.49395 | 133.49395 | | 0.00 | | 0.00 | 917,519,071.50 | 6,870 | 7,602.00 |
| I2029 | On 06/02/2025 | Bond Future | 0.00 | | 136.31337 | | 136.31337 | 0.00000 | 136.25107 | 136.25107 | | 0.00 | | 0.00 | 0 | 0.00 | |
| I2029 | On 08/05/2025 | Bond Future | 0.00 | | 137.65791 | | 137.65791 | 0.00000 | 137.59364 | 137.59364 | | 0.00 | | 0.00 | 0 | 0.00 | |
| I2029 | On 07/08/2025 | Bond Future | 0.00 | | 140.37651 | | 140.37651 | 0.00000 | 140.31031 | 140.31031 | | 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 |
|------------------|---------------|--------------------|------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|-----------------|---------------|
| I2029 | On 06/11/2025 | Bond Future | 0.00 | 141.64385 | 141.64385 | 0.00000 | 141.57545 | 141.57545 | | 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 | 126.33674 | 126.33674 | 0.00000 | 126.70991 | 126.70991 | | 0.00 | 0.00 | 71,885,605.06 | 569 | 6,818.00 |
| I2033 | On 06/02/2025 | Bond Future | 0.00 | 128.94656 | 128.94656 | 0.00000 | 129.32693 | 129.32693 | | 0.00 | 0.00 | 71,823,233.92 | 557 | 557.00 |
| I2033 | On 08/05/2025 | Bond Future | 0.00 | 130.04213 | 130.04213 | 0.00000 | 130.42961 | 130.42961 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 07/08/2025 | Bond Future | 0.00 | 132.61047 | 132.61047 | 0.00000 | 133.00491 | 133.00491 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 06/11/2025 | Bond Future | 0.00 | 133.62557 | 133.62557 | 0.00000 | 134.02678 | 134.02678 | | 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 | 138.81059 | 138.81059 | 0.00000 | 138.80428 | 138.80428 | | 0.00 | 0.00 | 172,541,563.37 | 1,243 | 2,068.00 |
| I2038 | On 06/02/2025 | Bond Future | 0.00 | 139.57173 | 139.57173 | 0.00000 | 139.56455 | 139.56455 | | 0.00 | 0.00 | 172,510,658.28 | 1,236 | 1,236.00 |
| I2038 | On 08/05/2025 | Bond Future | 0.00 | 142.40524 | 142.40524 | 0.00000 | 142.39729 | 142.39729 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/08/2025 | Bond Future | 0.00 | 143.06725 | 143.06725 | 0.00000 | 143.05827 | 143.05827 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 06/11/2025 | Bond Future | 0.00 | 145.83531 | 145.83531 | 0.00000 | 145.82543 | 145.82543 | | 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 | 119.04660 | 119.04660 | 0.00000 | 119.22074 | 119.22074 | | 0.00 | 0.00 | 38,809,191.60 | 326 | 10,481.00 |
| I2046 | On 06/02/2025 | Bond Future | 0.00 | 121.50573 | 121.50573 | 0.00000 | 121.68302 | 121.68302 | | 0.00 | 0.00 | 38,760,327.87 | 319 | 7,227.00 |
| I2046 | On 08/05/2025 | Bond Future | 0.00 | 121.73618 | 121.73618 | 0.00000 | 121.91626 | 121.91626 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2025 | Bond Future | 0.00 | 124.13950 | 124.13950 | 0.00000 | 124.32269 | 124.32269 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2025 | Bond Future | 0.00 | 124.26260 | 124.26260 | 0.00000 | 124.44819 | 124.44819 | | 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 | 120.65198 | 120.65198 | 0.00000 | 121.05132 | 121.05132 | | 0.00 | 0.00 | 131,028,050.28 | 1,086 | 7,619.00 |
| I2050 | On 06/02/2025 | Bond Future | 0.00 | 120.79734 | 120.79734 | 0.00000 | 121.20442 | 121.20442 | | 0.00 | 0.00 | 130,944,316.56 | 1,084 | 8,284.00 |
| I2050 | On 08/05/2025 | Bond Future | 0.00 | 123.24977 | 123.24977 | 0.00000 | 123.66445 | 123.66445 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2025 | Bond Future | 0.00 | 123.28819 | 123.28819 | 0.00000 | 123.71016 | 123.71016 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 06/11/2025 | Bond Future | 0.00 | 125.67322 | 125.67322 | 0.00000 | 126.10281 | 126.10281 | | 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 | 368.08500 | 368.08500 | 0.00000 | 368.61700 | 368.61700 | | 0.00 | 0.00 | 0.00 | 0 | 909.00 |
| IGOV | On 06/02/2025 | Index Future | 0.00 | 375.69200 | 375.69200 | 0.00000 | 376.23000 | 376.23000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 08/05/2025 | Index Future | 0.00 | 383.32400 | 383.32400 | 0.00000 | 383.86900 | 383.86900 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/08/2025 | Index Future | 0.00 | 390.90100 | 390.90100 | 0.00000 | 391.45200 | 391.45200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 06/11/2025 | Index Future | 0.00 | 398.47800 | 398.47800 | 0.00000 | 399.03400 | 399.03400 | | 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 | 0.00000 | 100.00000 | 0.00000 | 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 |
| 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 07/11/2024 | Bond Future | 0.00 | 8.18241 | 108.51601 | 0.00000 | 8.12500 | 108.62836 | | | 1.47 | 0.00 | 0.00 | 0 | 148,139.00 |
| R186 | On 06/02/2025 | Bond Future | 0.00 | 8.17002 | 105.41939 | 0.00000 | 8.10435 | 105.53359 | | | 1.69 | 0.00 | 210,838.78 | 2 | 17,136.00 |
| R186 | On 08/05/2025 | Bond Future | 0.00 | 8.18133 | 107.53391 | 0.00000 | 8.10475 | 107.64996 | | | 1.56 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2025 | Bond Future | 0.00 | 8.23832 | 104.32083 | 0.00000 | 8.14695 | 104.43861 | | | 1.38 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2025 | Bond Future | 9.22 Call | 1,511.64000 | 1.51164 | 0.00000 | 1,605.03000 | 1.60503 | 1,511.640 | 1.92 | 0.76 | 0.00 | 0 | 1,983.00 | |
| R186 | On 07/08/2025 | Bond Future | 10.25 Put | 63.04000 | 0.06304 | 0.00000 | 55.75000 | 0.05575 | 63.040 | 1.93 | (0.08) | 0.00 | 0 | 1,983.00 | |
| R186 | On 06/11/2025 | Bond Future | 0.00 | 8.35555 | 106.31183 | 0.00000 | 8.24266 | 106.43138 | | | 1.12 | 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 07/11/2024 | Bond Future | 0.00 | 268.61221 | 268.61221 | 0.00000 | 269.20792 | 269.20792 | | | 0.00 | 0.00 | 20,414,527.96 | 76 | 1,956.00 |
| R202 | On 06/02/2025 | Bond Future | 0.00 | 268.96972 | 268.96972 | 0.00000 | 269.57654 | 269.57654 | | | 0.00 | 0.00 | 20,441,698.72 | 76 | 63.00 |
| R202 | On 08/05/2025 | Bond Future | 0.00 | 274.43098 | 274.43098 | 0.00000 | 275.04892 | 275.04892 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/08/2025 | Bond Future | 0.00 | 274.55465 | 274.55465 | 0.00000 | 275.18274 | 275.18274 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 06/11/2025 | Bond Future | 0.00 | 279.86728 | 279.86728 | 0.00000 | 280.50624 | 280.50624 | | | 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 07/11/2024 | Bond Future | 0.00 | 9.18222 | 97.42353 | 0.00000 | 9.13183 | 97.62299 | | | 5.22 | 0.00 | 124,896,965.46 | 1,282 | 181,968.00 |
| R2030 | On 07/11/2024 | Bond Future | 10.21 Call | 3,960.99000 | 3.96099 | 0.00000 | 4,160.90000 | 4.16090 | 3,960.990 | 6.41 | 0.99 | 0.00 | 0 | 600.00 | |
| R2030 | On 07/11/2024 | Bond Future | 10.71 Call | 5,810.13000 | 5.81013 | 0.00000 | 6,009.64000 | 6.00964 | 5,810.130 | 6.90 | 1.00 | 0.00 | 0 | 600.00 | |
| R2030 | On 07/11/2024 | Bond Future | 11.91 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | | 7.18 | 0.00 | 0.00 | 0 | 600.00 |
| R2030 | On 06/02/2025 | Bond Future | 0.00 | 9.23532 | 95.40216 | 0.00000 | 9.18190 | 95.60527 | | | 5.19 | 0.00 | 122,305,569.12 | 1,282 | 29,467.00 |
| R2030 | On 06/02/2025 | Bond Future | 8.68 Call | 343.03000 | 0.34303 | 0.00000 | 401.65000 | 0.40165 | 343.030 | 5.07 | 0.22 | 0.00 | 0 | 800.00 | |
| R2030 | On 06/02/2025 | Bond Future | 9.18 Call | 1,002.61000 | 1.00261 | 0.00000 | 1,116.49000 | 1.11649 | 1,002.610 | 5.17 | 0.48 | 0.00 | 0 | 800.00 | |
| R2030 | On 06/02/2025 | Bond Future | 9.69 Put | 492.15000 | 0.49215 | 0.00000 | 451.29000 | 0.45129 | 492.150 | 5.43 | (0.27) | 0.00 | 0 | 800.00 | |
| R2030 | On 08/05/2025 | Bond Future | 0.00 | 9.31131 | 97.31528 | 0.00000 | 9.25453 | 97.52206 | | | 5.06 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 08/05/2025 | Bond Future | 8.68 Call | 561.71000 | 0.56171 | 0.00000 | 627.20000 | 0.62720 | 561.710 | 4.87 | 0.26 | 0.00 | 0 | 800.00 | |
| R2030 | On 08/05/2025 | Bond Future | 9.18 Call | 1,243.16000 | 1.24316 | 0.00000 | 1,350.37000 | 1.35037 | 1,243.160 | 5.03 | 0.46 | 0.00 | 0 | 800.00 | |
| R2030 | On 08/05/2025 | Bond Future | 9.99 Put | 659.93000 | 0.65993 | 0.00000 | 616.33000 | 0.61633 | 659.930 | 5.51 | (0.26) | 0.00 | 0 | 800.00 | |
| R2030 | On 08/05/2025 | Bond Future | 10.31 Call | 3,990.30000 | 3.99030 | 0.00000 | 4,167.39000 | 4.16739 | 3,990.300 | 5.73 | 0.81 | 0.00 | 0 | 1,640.00 | |
| R2030 | On 08/05/2025 | Bond Future | 10.69 Call | 5,127.95000 | 5.12795 | 0.00000 | 5,316.40000 | 5.31640 | 5,127.950 | 5.99 | 0.88 | 0.00 | 0 | 2,280.00 | |
| R2030 | On 08/05/2025 | Bond Future | 11.86 Put | 41.70000 | 0.04170 | 0.00000 | 38.84000 | 0.03884 | 41.700 | 6.38 | (0.02) | 0.00 | 0 | 1,640.00 | |
| R2030 | On 08/05/2025 | Bond Future | 12.28 Put | 17.05000 | 0.01705 | 0.00000 | 15.87000 | 0.01587 | 17.050 | 6.38 | (0.01) | 0.00 | 0 | 2,280.00 | |
| R2030 | On 07/08/2025 | Bond Future | 0.00 | 9.41132 | 95.20297 | 0.00000 | 9.35075 | 95.41330 | | | 5.21 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 07/08/2025 | Bond Future | 10.48 Call | 4,322.32000 | 4.32232 | 0.00000 | 4,493.45000 | 4.49345 | 4,322.320 | 6.00 | 0.77 | 0.00 | 0 | 1,054.00 | |
| R2030 | On 07/08/2025 | Bond Future | 12.12 Put | 107.83000 | 0.10783 | 0.00000 | 101.14000 | 0.10114 | 107.830 | 6.52 | (0.05) | 0.00 | 0 | 1,054.00 | |

| 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 06/11/2025 | Bond Future | 0.00 | 9.52409 | 97.01961 | 0.00000 | 9.45939 | 97.23352 | | | 5.05 | 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 | 9.84420 | 92.72935 | 0.00000 | 9.78413 | 93.02353 | | | 6.94 | 0.00 | 4,008,040,695.05 | 43,223 | 71,207.00 |
| R2032 | On 07/11/2024 | Bond Future | 9.75 Call | 454.59000 | 0.45459 | 0.00000 | 620.45000 | 0.62045 | 454.590 | 6.94 | 0.39 | 0.00 | 0.00 | 0 | 50.00 |
| R2032 | On 07/11/2024 | Bond Future | 9.90 Call | 842.33000 | 0.84233 | 0.00000 | 1,058.67000 | 1.05867 | 842.330 | 7.37 | 0.57 | 0.00 | 0.00 | 0 | 100.00 |
| R2032 | On 07/11/2024 | Bond Future | 10.60 Put | 39.98000 | 0.03998 | 0.00000 | 39.40000 | 0.03940 | 39.980 | 9.14 | (0.04) | 0.00 | 0.00 | 0 | 200.00 |
| R2032 | On 07/11/2024 | Bond Future | 11.11 Call | 5,933.58000 | 5.93358 | 0.00000 | 6,228.50000 | 6.22850 | 5,933.580 | 10.23 | 0.99 | 0.00 | 0.00 | 0 | 600.00 |
| R2032 | On 07/11/2024 | Bond Future | 11.61 Call | 8,136.04000 | 8.13604 | 0.00000 | 8,430.43000 | 8.43043 | 8,136.040 | 11.25 | 1.00 | 0.00 | 0.00 | 0 | 600.00 |
| R2032 | On 07/11/2024 | Bond Future | 11.64 Call | 8,266.03000 | 8.26603 | 0.00000 | 8,560.40000 | 8.56040 | 8,266.030 | 11.31 | 1.00 | 0.00 | 0.00 | 0 | 1,615.00 |
| R2032 | On 07/11/2024 | Bond Future | 12.95 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 11.53 | 0.00 | 0.00 | 0.00 | 0 | 600.00 |
| R2032 | On 07/11/2024 | Bond Future | 13.36 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 11.53 | 0.00 | 0.00 | 0.00 | 0 | 1,615.00 |
| R2032 | On 06/02/2025 | Bond Future | 0.00 | 9.92012 | 94.62207 | 0.00000 | 9.85721 | 94.92190 | | | 6.78 | 0.00 | 4,010,177,948.67 | 42,381 | 57,373.00 |
| R2032 | On 06/02/2025 | Bond Future | 9.42 Call | 515.87000 | 0.51587 | 0.00000 | 610.97000 | 0.61097 | 515.870 | 6.56 | 0.25 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 06/02/2025 | Bond Future | 9.92 Call | 1,466.53000 | 1.46653 | 0.00000 | 1,642.58000 | 1.64258 | 1,466.530 | 6.92 | 0.51 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 06/02/2025 | Bond Future | 10.61 Put | 465.74000 | 0.46574 | 0.00000 | 421.99000 | 0.42199 | 465.740 | 7.57 | (0.20) | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 08/05/2025 | Bond Future | 0.00 | 10.00771 | 92.35622 | 0.00000 | 9.94175 | 92.66164 | | | 7.03 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 08/05/2025 | Bond Future | 9.42 Call | 812.69000 | 0.81269 | 0.00000 | 915.81000 | 0.91581 | 812.690 | 6.70 | 0.29 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 08/05/2025 | Bond Future | 9.92 Call | 1,738.55000 | 1.73855 | 0.00000 | 1,902.15000 | 1.90215 | 1,738.550 | 6.98 | 0.48 | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 08/05/2025 | Bond Future | 10.97 Put | 633.13000 | 0.63313 | 0.00000 | 584.71000 | 0.58471 | 633.130 | 7.88 | (0.20) | 0.00 | 0.00 | 0 | 800.00 |
| R2032 | On 07/08/2025 | Bond Future | 0.00 | 10.11212 | 94.15670 | 0.00000 | 10.04288 | 94.46763 | | | 7.19 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 06/11/2025 | Bond Future | 0.00 | 10.23509 | 91.79325 | 0.00000 | 10.16226 | 92.10974 | | | 7.68 | 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 |
| R2033 | On 31/03/2033 | 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 | 10.45826 | 91.92234 | 0.00000 | 10.39846 | 92.26981 | | | 8.49 | 0.00 | 3,584,511,648.30 | 38,995 | 107,271.00 |
| R2035 | On 07/11/2024 | Bond Future | 11.10 Put | 41.58000 | 0.04158 | 0.00000 | 38.85000 | 0.03885 | 41.580 | 9.33 | (0.05) | 0.00 | 0.00 | 0 | 11,000.00 |
| R2035 | On 07/11/2024 | Bond Future | 12.20 Call | 9,368.60000 | 9.36860 | 0.00000 | 9,716.09000 | 9.71609 | 9,368.600 | 10.81 | 1.00 | 0.00 | 0.00 | 0 | 1,000.00 |
| R2035 | On 07/11/2024 | Bond Future | 13.23 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 11.21 | 0.00 | 0.00 | 0.00 | 0 | 1,000.00 |
| R2035 | On 06/02/2025 | Bond Future | 0.00 | 10.54771 | 93.79862 | 0.00000 | 10.48549 | 94.15278 | | | 8.36 | 0.00 | 3,580,011,929.54 | 38,167 | 51,160.00 |
| R2035 | On 06/02/2025 | Bond Future | 10.26 Call | 1,009.11000 | 1.00911 | 0.00000 | 1,162.78000 | 1.16278 | 1,009.110 | 8.07 | 0.36 | 0.00 | 0.00 | 0 | 100.00 |
| R2035 | On 06/02/2025 | Bond Future | 10.34 Call | 1,196.33000 | 1.19633 | 0.00000 | 1,365.85000 | 1.36585 | 1,196.330 | 8.17 | 0.40 | 0.00 | 0.00 | 0 | 1,000.00 |
| R2035 | On 06/02/2025 | Bond Future | 10.65 Put | 1,516.34000 | 1.51634 | 0.00000 | 1,388.98000 | 1.38898 | 1,516.340 | 8.55 | (0.44) | 0.00 | 0.00 | 0 | 1,100.00 |
| R2035 | On 06/02/2025 | Bond Future | 11.30 Put | 526.04000 | 0.52604 | 0.00000 | 478.87000 | 0.47887 | 526.040 | 9.39 | (0.19) | 0.00 | 0.00 | 0 | 1,100.00 |
| R2035 | On 08/05/2025 | Bond Future | 0.00 | 10.64105 | 91.16961 | 0.00000 | 10.57633 | 91.53054 | | | 8.86 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 08/05/2025 | Bond Future | 10.44 Call | 1,896.27000 | 1.89627 | 0.00000 | 2,076.50000 | 2.07650 | 1,896.270 | 8.80 | 0.44 | 0.00 | 0.00 | 0 | 150.00 |
| R2035 | On 08/05/2025 | Bond Future | 10.95 Put | 1,778.03000 | 1.77803 | 0.00000 | 1,661.73000 | 1.66173 | 1,778.030 | 9.37 | (0.38) | 0.00 | 0.00 | 0 | 150.00 |
| R2035 | On 08/05/2025 | Bond Future | 11.46 Call | 5,419.19000 | 5.41919 | 0.00000 | 5,710.51000 | 5.71051 | 5,419.190 | 9.97 | 0.76 | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 08/05/2025 | Bond Future | 11.70 Put | 775.67000 | 0.77567 | 0.00000 | 721.98000 | 0.72198 | 775.670 | 10.25 | (0.19) | 0.00 | 0.00 | 0 | 150.00 |
| R2035 | On 08/05/2025 | Bond Future | 12.70 Put | 228.11000 | 0.22811 | 0.00000 | 212.05000 | 0.21205 | 228.110 | 11.15 | (0.07) | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 08/05/2025 | Bond Future | 13.35 Put | 75.49000 | 0.07549 | 0.00000 | 69.87000 | 0.06987 | 75.490 | 11.15 | (0.03) | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 07/08/2025 | Bond Future | 0.00 | 10.74904 | 92.94732 | 0.00000 | 10.68165 | 93.31480 | | | 9.12 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 06/11/2025 | Bond Future | 0.00 | 10.87478 | 90.21563 | 0.00000 | 10.80452 | 90.58978 | | | 9.92 | 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 | 10.82326 | 86.83112 | 0.00000 | 10.76351 | 87.18728 | | | 9.30 | 0.00 | 4,316,635,468.56 | 49,713 | 182,928.00 |

| 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 06/02/2025 | Bond Future | 0.00 | | 10.91228 | | 84.34290 | 0.00000 | 10.85031 | 84.70597 | | 9.65 | 0.00 | 4,307,223,217.20 | 51,068 | 59,900.00 |
| R2037 | On 08/05/2025 | Bond Future | 0.00 | | 11.01499 | | 86.03395 | 0.00000 | 10.95069 | 86.40390 | | 9.80 | 0.00 | 0.00 | 0 | 3,975.00 |
| R2037 | On 08/05/2025 | Bond Future | 12.55 | Call | 8,657.98000 | | 8.65798 | 0.00000 | 8,995.81000 | 8.99581 | 8,657.980 | 11.78 | 0.88 | 0.00 | 0 | 15,000.00 |
| R2037 | On 08/05/2025 | Bond Future | 13.30 | Call | 11,958.77000 | | 11.95877 | 0.00000 | 12,316.38000 | 12.31638 | 11,958.770 | 12.35 | 0.95 | 0.00 | 0 | 7,500.00 |
| R2037 | On 08/05/2025 | Bond Future | 13.35 | Call | 12,175.57000 | | 12.17557 | 0.00000 | 12,534.09000 | 12.53409 | 12,175.570 | 12.35 | 0.95 | 0.00 | 0 | 7,500.00 |
| R2037 | On 07/08/2025 | Bond Future | 0.00 | | 11.13246 | | 83.45050 | 0.00000 | 11.06564 | 83.82726 | | 10.68 | 0.00 | 0.00 | 0 | 15.00 |
| R2037 | On 07/08/2025 | Bond Future | 10.34 | Call | 1,332.39000 | | 1.33239 | 0.00000 | 1,459.29000 | 1.45929 | 1,332.390 | 10.10 | 0.29 | 0.00 | 0 | 2,541.00 |
| R2037 | On 07/08/2025 | Bond Future | 10.55 | Call | 1,737.67000 | | 1.73767 | 0.00000 | 1,888.22000 | 1.88822 | 1,737.670 | 10.25 | 0.35 | 0.00 | 0 | 2,341.00 |
| R2037 | On 07/08/2025 | Bond Future | 10.64 | Call | 1,936.90000 | | 1.93690 | 0.00000 | 2,097.81000 | 2.09781 | 1,936.900 | 10.33 | 0.38 | 0.00 | 0 | 200.00 |
| R2037 | On 07/08/2025 | Bond Future | 11.07 | Put | 3,415.39000 | | 3.41539 | 0.00000 | 3,247.60000 | 3.24760 | 3,415.390 | 10.76 | (0.50) | 0.00 | 0 | 2,541.00 |
| R2037 | On 07/08/2025 | Bond Future | 11.42 | Put | 2,578.58000 | | 2.57858 | 0.00000 | 2,445.76000 | 2.44576 | 2,578.580 | 11.15 | (0.40) | 0.00 | 0 | 2,541.00 |
| R2037 | On 07/08/2025 | Bond Future | 11.82 | Put | 1,859.09000 | | 1.85909 | 0.00000 | 1,759.72000 | 1.75972 | 1,859.090 | 11.62 | (0.31) | 0.00 | 0 | 2,541.00 |
| R2037 | On 07/08/2025 | Bond Future | 12.17 | Put | 1,391.52000 | | 1.39152 | 0.00000 | 1,315.55000 | 1.31555 | 1,391.520 | 12.03 | (0.25) | 0.00 | 0 | 2,741.00 |
| R2037 | On 06/11/2025 | Bond Future | 0.00 | | 11.25424 | | 85.04154 | 0.00000 | 11.18484 | 85.42516 | | 11.12 | 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 |
| R2038 | On 31/03/2038 | 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 | | 11.07892 | | 87.38574 | 0.00000 | 11.01923 | 87.77136 | | 10.05 | 0.00 | 941,843,505.72 | 10,778 | 100,614.00 |
| R2040 | On 07/11/2024 | Bond Future | 12.10 | Call | 6,214.05000 | | 6.21405 | 0.00000 | 6,600.12000 | 6.60012 | 6,214.050 | 11.87 | 0.99 | 0.00 | 0 | 640.00 |
| R2040 | On 07/11/2024 | Bond Future | 12.60 | Put | 0.28000 | | 0.00028 | 0.00000 | 0.39000 | 0.00039 | 0.280 | 12.66 | 0.00 | 0.00 | 0 | 640.00 |
| R2040 | On 07/11/2024 | Bond Future | 13.15 | Put | 0.01000 | | 0.00001 | 0.00000 | 0.01000 | 0.00001 | 0.010 | 13.29 | 0.00 | 0.00 | 0 | 640.00 |
| R2040 | On 06/02/2025 | Bond Future | 0.00 | | 11.16980 | | 84.65824 | 0.00000 | 11.10799 | 85.05136 | | 10.47 | 0.00 | 938,521,248.64 | 11,086 | 16,770.00 |
| R2040 | On 06/02/2025 | Bond Future | 11.00 | Call | 1,430.13000 | | 1.43013 | 0.00000 | 1,627.08000 | 1.62708 | 1,430.130 | 10.09 | 0.42 | 0.00 | 0 | 780.00 |
| R2040 | On 06/02/2025 | Bond Future | 11.70 | Put | 844.55000 | | 0.84455 | 0.00000 | 769.84000 | 0.76984 | 844.550 | 11.20 | (0.26) | 0.00 | 0 | 780.00 |
| R2040 | On 06/02/2025 | Bond Future | 12.20 | Put | 360.85000 | | 0.36085 | 0.00000 | 328.96000 | 0.32896 | 360.850 | 12.01 | (0.12) | 0.00 | 0 | 780.00 |
| R2040 | On 08/05/2025 | Bond Future | 0.00 | | 11.27311 | | 86.35546 | 0.00000 | 11.20907 | 86.75612 | | 10.64 | 0.00 | 0.00 | 0 | 3,900.00 |
| R2040 | On 08/05/2025 | Bond Future | 12.75 | Call | 9,052.26000 | | 9.05226 | 0.00000 | 9,415.25000 | 9.41525 | 9,052.260 | 12.73 | 0.87 | 0.00 | 0 | 15,000.00 |
| R2040 | On 08/05/2025 | Bond Future | 13.43 | Call | 12,219.51000 | | 12.21951 | 0.00000 | 12,603.44000 | 12.60344 | 12,219.510 | 13.42 | 0.94 | 0.00 | 0 | 7,500.00 |
| R2040 | On 08/05/2025 | Bond Future | 13.50 | Call | 12,538.01000 | | 12.53801 | 0.00000 | 12,923.54000 | 12.92354 | 12,538.010 | 13.42 | 0.94 | 0.00 | 0 | 7,500.00 |
| R2040 | On 07/08/2025 | Bond Future | 0.00 | | 11.39008 | | 83.52750 | 0.00000 | 11.32363 | 83.93562 | | 11.66 | 0.00 | 0.00 | 0 | 16.00 |
| R2040 | On 06/11/2025 | Bond Future | 0.00 | | 11.51036 | | 85.11962 | 0.00000 | 11.44148 | 85.53511 | | 12.16 | 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 | | 11.17802 | | 83.40819 | 0.00000 | 11.13347 | 83.70435 | | 10.82 | 0.00 | 487,103,829.60 | 5,840 | 66,792.00 |
| R2044 | On 07/11/2024 | Bond Future | 12.00 | Put | 18.77000 | | 0.01877 | 0.00000 | 20.50000 | 0.02050 | 18.770 | 12.17 | (0.02) | 0.00 | 0 | 13,875.00 |
| R2044 | On 07/11/2024 | Bond Future | 12.25 | Put | 4.31000 | | 0.00431 | 0.00000 | 5.24000 | 0.00524 | 4.310 | 12.62 | (0.01) | 0.00 | 0 | 9,540.00 |
| R2044 | On 07/11/2024 | Bond Future | 12.50 | Put | 0.90000 | | 0.00090 | 0.00000 | 1.24000 | 0.00124 | 0.900 | 13.05 | 0.00 | 0.00 | 0 | 11,405.00 |
| R2044 | On 06/02/2025 | Bond Future | 0.00 | | 11.26511 | | 80.72479 | 0.00000 | 11.21905 | 81.02669 | | 11.31 | 0.00 | 491,694,695.89 | 6,091 | 6,315.00 |
| R2044 | On 06/02/2025 | Bond Future | 12.00 | Call | 5,219.27000 | | 5.21927 | 0.00000 | 5,484.15000 | 5.48415 | 5,219.270 | 12.62 | 0.81 | 0.00 | 0 | 449.00 |
| R2044 | On 06/02/2025 | Bond Future | 12.50 | Call | 7,734.30000 | | 7.73430 | 0.00000 | 8,021.74000 | 8.02174 | 7,734.300 | 13.48 | 0.91 | 0.00 | 0 | 449.00 |
| R2044 | On 06/02/2025 | Bond Future | 13.75 | Put | 23.14000 | | 0.02314 | 0.00000 | 22.46000 | 0.02246 | 23.140 | 14.74 | (0.01) | 0.00 | 0 | 449.00 |
| R2044 | On 08/05/2025 | Bond Future | 0.00 | | 11.36335 | | 82.34319 | 0.00000 | 11.31572 | 82.65075 | | 11.51 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 08/05/2025 | Bond Future | 10.92 | Call | 1,553.52000 | | 1.55352 | 0.00000 | 1,683.15000 | 1.68315 | 1,553.520 | 11.07 | 0.35 | 0.00 | 0 | 2,490.00 |
| R2044 | On 08/05/2025 | Bond Future | 11.65 | Put | 2,136.51000 | | 2.13651 | 0.00000 | 2,040.84000 | 2.04084 | 2,136.510 | 12.11 | (0.39) | 0.00 | 0 | 2,490.00 |
| R2044 | On 08/05/2025 | Bond Future | 12.40 | Put | 958.89000 | | 0.95889 | 0.00000 | 915.26000 | 0.91526 | 958.890 | 13.25 | (0.20) | 0.00 | 0 | 2,490.00 |

| 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 07/08/2025 | Bond Future | 0.00 | | 11.47395 | | 79.56227 | 0.00000 | 11.42462 | 79.87544 | | 12.64 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/11/2025 | Bond Future | 0.00 | | 11.58709 | | 81.07860 | 0.00000 | 11.53603 | 81.39744 | | 13.21 | 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 | | 11.08250 | | 82.39471 | 0.00000 | 11.01774 | 82.84535 | | 11.33 | 0.00 | 2,545,584,565.45 | 30,895 | 232,488.00 |
| R2048 | On 06/02/2025 | Bond Future | 0.00 | | 11.16732 | | 84.07650 | 0.00000 | 11.10037 | 84.53599 | | 11.24 | 0.00 | 2,597,543,467.50 | 30,895 | 234,284.00 |
| R2048 | On 06/02/2025 | Bond Future | 10.30 Call | | 221.18000 | 0.22118 | 0.00000 | 284.40000 | 0.28440 | 221.180 | 9.93 | 0.10 | 0.00 | 0.00 | 0 | 660.00 |
| R2048 | On 06/02/2025 | Bond Future | 11.00 Call | | 1,525.94000 | 1.52594 | 0.00000 | 1,754.81000 | 1.75481 | 1,525.940 | 10.83 | 0.42 | 0.00 | 0.00 | 0 | 660.00 |
| R2048 | On 06/02/2025 | Bond Future | 11.70 Put | | 889.88000 | 0.88988 | 0.00000 | 801.79000 | 0.80179 | 889.880 | 12.02 | (0.25) | 0.00 | 0.00 | 0 | 660.00 |
| R2048 | On 08/05/2025 | Bond Future | 0.00 | | 11.25376 | | 81.31585 | 0.00000 | 11.18458 | 81.78430 | | 12.07 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2025 | Bond Future | 0.00 | | 11.35050 | | 82.90115 | 0.00000 | 11.27895 | 83.37831 | | 12.41 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2025 | Bond Future | 0.00 | | 11.45896 | | 80.04062 | 0.00000 | 11.38489 | 80.52657 | | 13.42 | 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 07/11/2024 | Bond Future | 0.00 | | 11.11216 | | 105.74581 | 0.00000 | 11.05242 | 106.28125 | | 11.47 | 0.00 | 0.00 | 0 | 3,664.00 |
| R2053 | On 06/02/2025 | Bond Future | 0.00 | | 11.19569 | | 107.90429 | 0.00000 | 11.13393 | 108.45013 | | 11.37 | 0.00 | 0.00 | 0 | 2.00 |
| R2053 | On 08/05/2025 | Bond Future | 0.00 | | 11.28591 | | 104.20108 | 0.00000 | 11.22201 | 104.75743 | | 12.21 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 07/08/2025 | Bond Future | 0.00 | | 11.38524 | | 106.23160 | 0.00000 | 11.31909 | 106.79831 | | 12.40 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 06/11/2025 | Bond Future | 0.00 | | 11.49451 | | 102.39470 | 0.00000 | 11.42595 | 102.97182 | | 13.07 | 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 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2024 | Bond Future | 0.00 | | 10.59610 | | 72.37216 | 0.00000 | 10.53630 | 72.68511 | | 9.69 | 0.00 | 89,958,594.88 | 1,243 | 19,749.00 |
| R209 | On 07/11/2024 | Bond Future | 10.55 Call | | 610.34000 | 0.61034 | 0.00000 | 806.58000 | 0.80658 | 610.340 | 9.77 | 0.45 | 0.00 | 0.00 | 0 | 100.00 |
| R209 | On 07/11/2024 | Bond Future | 11.00 Put | | 137.74000 | 0.13774 | 0.00000 | 122.45000 | 0.12245 | 137.740 | 10.49 | (0.14) | 0.00 | 0.00 | 0 | 100.00 |
| R209 | On 06/02/2025 | Bond Future | 0.00 | | 10.67659 | | 73.84939 | 0.00000 | 10.61469 | 74.16840 | | 9.60 | 0.00 | 91,794,791.77 | 1,243 | 1,243.00 |
| R209 | On 08/05/2025 | Bond Future | 0.00 | | 10.76526 | | 72.17628 | 0.00000 | 10.70114 | 72.50140 | | 10.17 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2025 | Bond Future | 0.00 | | 10.86530 | | 73.58343 | 0.00000 | 10.79885 | 73.91455 | | 10.56 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2025 | Bond Future | 0.00 | | 10.97762 | | 71.83608 | 0.00000 | 10.90869 | 72.17320 | | 11.46 | 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 | 0.00000 | | 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 | 0.00000 | | 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 | 0.00000 | | 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 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/11/2024 | Bond Future | 0.00 | | 241.59271 | | 241.59271 | 0.00000 | 241.74200 | 241.74200 | | 0.00 | 0.00 | 46,385,800.32 | 192 | 1,565.00 |
| R210 | On 06/02/2025 | Bond Future | 0.00 | | 246.58348 | | 246.58348 | 0.00000 | 246.73474 | 246.73474 | | 0.00 | 0.00 | 46,357,694.24 | 188 | 188.00 |
| R210 | On 08/05/2025 | Bond Future | 0.00 | | 248.19971 | | 248.19971 | 0.00000 | 248.35275 | 248.35275 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 07/08/2025 | Bond Future | 0.00 | | 253.10072 | | 253.10072 | 0.00000 | 253.25562 | 253.25562 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 06/11/2025 | Bond Future | 0.00 | | 254.54485 | | 254.54485 | 0.00000 | 254.70087 | 254.70087 | | 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 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2024 | Bond Future | 0.00 | | 9.57807 | | 89.40708 | 0.00000 | 9.52295 | 89.64433 | | 6.31 | 0.00 | 1,201,720,562.28 | 13,441 | 73,850.00 |
| R213 | On 06/02/2025 | Bond Future | 0.00 | | 9.65065 | | 91.23203 | 0.00000 | 9.59268 | 91.47371 | | 6.07 | 0.00 | 1,202,438,155.40 | 13,180 | 13,130.00 |
| R213 | On 08/05/2025 | Bond Future | 0.00 | | 9.72951 | | 89.50469 | 0.00000 | 9.66851 | 89.75084 | | 6.21 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2025 | Bond Future | 0.00 | | 9.82747 | | 91.25044 | 0.00000 | 9.76313 | 91.50099 | | 6.32 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2025 | Bond Future | 0.00 | | 9.95087 | | 89.43956 | 0.00000 | 9.88285 | 89.69451 | | 6.56 | 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 | 0.00000 | | 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 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2024 | Bond Future | 0.00 | | 10.88634 | | 68.15764 | 0.00000 | 10.82660 | 68.49456 | | 11.01 | 0.00 | 25,286,484.44 | 371 | 20,587.00 |
| R214 | On 06/02/2025 | Bond Future | 0.00 | | 10.96695 | | 69.54884 | 0.00000 | 10.90527 | 69.89233 | | 10.92 | 0.00 | 0.00 | 0 | 2,201.00 |

| 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 | | |
|-------------------------|---------------|--------------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------------------|-------------|------------------|---------------|---|--------|
| R214 | On 06/02/2025 | Bond Future | 11.75 | Call | 4,606.46000 | 4.60646 | 0.00000 | 4,907.74000 | 4.90774 | 4,606.460 | 12.19 | 0.82 | 0.00 | 0 | 554.00 |
| R214 | On 06/02/2025 | Bond Future | 12.25 | Call | 6,778.37000 | 6.77837 | 0.00000 | 7,104.86000 | 7.10486 | 6,778.370 | 13.01 | 0.92 | 0.00 | 0 | 554.00 |
| R214 | On 06/02/2025 | Bond Future | 13.63 | Put | 9.80000 | 0.00980 | 0.00000 | 9.09000 | 0.00909 | 9.800 | 14.22 | (0.01) | 0.00 | 0 | 554.00 |
| R214 | On 08/05/2025 | Bond Future | 0.00 | | 11.04946 | 67.64042 | 0.00000 | 10.98581 | 67.99055 | | 11.66 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2025 | Bond Future | 0.00 | | 11.14223 | 68.95939 | 0.00000 | 11.07649 | 69.31602 | | 12.15 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2025 | Bond Future | 0.00 | | 11.24710 | 66.97568 | 0.00000 | 11.17916 | 67.33881 | | 13.32 | 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 : | | | | | | | | | | 36,726,509,519.41 | | 405,048 | 1,948,617.00 | | |
| Grand Total: | | | | | | | | | | 36,726,509,519.41 | | 405,048 | 1,948,617.00 | | |