

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/11/2024

| 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 06/02/2025 | | Index Future | 0.00 | 1,075.88600 | 1,075.88600 | 0.00000 | 1,074.89000 | 1,074.89000 | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 08/05/2025 | | Index Future | 0.00 | 1,097.99900 | 1,097.99900 | 0.00000 | 1,096.98000 | 1,096.98000 | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/08/2025 | | Index Future | 0.00 | 1,119.91200 | 1,119.91200 | 0.00000 | 1,118.86900 | 1,118.86900 | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/11/2025 | | Index Future | 0.00 | 1,141.82600 | 1,141.82600 | 0.00000 | 1,140.75700 | 1,140.75700 | | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 05/02/2026 | | Index Future | 0.00 | 1,161.53100 | 1,161.53100 | 0.00000 | 1,160.43500 | 1,160.43500 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/02/2025 | | Index Future | 0.00 | 1,298.63200 | 1,298.63200 | 0.00000 | 1,298.72900 | 1,298.72900 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 08/05/2025 | | Index Future | 0.00 | 1,325.32300 | 1,325.32300 | 0.00000 | 1,325.42000 | 1,325.42000 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/08/2025 | | Index Future | 0.00 | 1,351.77400 | 1,351.77400 | 0.00000 | 1,351.86600 | 1,351.86600 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/11/2025 | | Index Future | 0.00 | 1,378.22400 | 1,378.22400 | 0.00000 | 1,378.31300 | 1,378.31300 | | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/02/2026 | | Index Future | 0.00 | 1,402.00900 | 1,402.00900 | 0.00000 | 1,402.08800 | 1,402.08800 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/02/2025 | | Index Future | 0.00 | 1,118.03900 | 1,118.03900 | 0.00000 | 1,118.57400 | 1,118.57400 | | 0.00 | 0.00 | 0 | 98.00 |
| ALBI | On 08/05/2025 | | Index Future | 0.00 | 1,141.01900 | 1,141.01900 | 0.00000 | 1,141.56100 | 1,141.56100 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/08/2025 | | Index Future | 0.00 | 1,163.79100 | 1,163.79100 | 0.00000 | 1,164.34000 | 1,164.34000 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/11/2025 | | Index Future | 0.00 | 1,186.56300 | 1,186.56300 | 0.00000 | 1,187.11800 | 1,187.11800 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 05/02/2026 | | Index Future | 0.00 | 1,207.04100 | 1,207.04100 | 0.00000 | 1,207.59500 | 1,207.59500 | | 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 06/02/2025 | | Bond Future | 0.00 | 10.89649 | 84.43341 | 0.00000 | 10.88449 | 84.49103 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 08/05/2025 | | Bond Future | 0.00 | 11.00022 | 82.38829 | 0.00000 | 10.98781 | 82.44655 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2025 | | Bond Future | 0.00 | 11.11961 | 84.04989 | 0.00000 | 11.10689 | 84.10817 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2025 | | Bond Future | 0.00 | 11.25935 | 81.91230 | 0.00000 | 11.24629 | 81.97060 | | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 05/02/2026 | | Bond Future | 0.00 | 11.45871 | 83.33070 | 0.00000 | 11.44552 | 83.38779 | | 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 06/02/2025 | | Bond Future | 0.00 | 11.39629 | 80.87957 | 0.00000 | 11.36852 | 81.05173 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 08/05/2025 | | Bond Future | 0.00 | 11.49126 | 78.29382 | 0.00000 | 11.46257 | 78.46905 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/08/2025 | | Bond Future | 0.00 | 11.59515 | 79.87169 | 0.00000 | 11.56561 | 80.04936 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/11/2025 | | Bond Future | 0.00 | 11.71106 | 77.18293 | 0.00000 | 11.68059 | 77.36306 | | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 05/02/2026 | | Bond Future | 0.00 | 11.86483 | 78.51396 | 0.00000 | 11.83354 | 78.69508 | | 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 06/02/2025 | | GOVI | 0.00 | 1,100.66200 | 1,100.66200 | 0.00000 | 1,101.11300 | 1,101.11300 | | 0.00 | 0.00 | 0 | 648.00 |
| GOVI | On 08/05/2025 | | GOVI | 0.00 | 1,123.28400 | 1,123.28400 | 0.00000 | 1,123.74300 | 1,123.74300 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/08/2025 | | GOVI | 0.00 | 1,145.70200 | 1,145.70200 | 0.00000 | 1,146.16500 | 1,146.16500 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 06/11/2025 | | GOVI | 0.00 | 1,168.12100 | 1,168.12100 | 0.00000 | 1,168.58800 | 1,168.58800 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 05/02/2026 | | GOVI | 0.00 | 1,188.27900 | 1,188.27900 | 0.00000 | 1,188.74500 | 1,188.74500 | | 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 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 06/02/2025 | | Bond Future | 0.00 | 134.91793 | 134.91793 | 0.00000 | 134.94552 | 134.94552 | | 0.00 | 0.00 | 0 | 8,604.00 |
| I2029 | On 08/05/2025 | | Bond Future | 0.00 | 136.31019 | 136.31019 | 0.00000 | 136.33759 | 136.33759 | | 0.00 | 0.00 | 0 | 728.00 |
| I2029 | On 07/08/2025 | | Bond Future | 0.00 | 139.06149 | 139.06149 | 0.00000 | 139.08760 | 139.08760 | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 06/11/2025 | | Bond Future | 0.00 | 140.37305 | 140.37305 | 0.00000 | 140.39794 | 140.39794 | | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 05/02/2026 | | Bond Future | 0.00 | 142.82062 | 142.82062 | 0.00000 | 142.84246 | 142.84246 | | 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 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 06/02/2025 | | Bond Future | 0.00 | 128.88796 | 128.88796 | 0.00000 | 128.91181 | 128.91181 | | 0.00 | 0.00 | 0.00 | 0 | 6,315.00 |
| I2033 | On 08/05/2025 | | Bond Future | 0.00 | 130.05563 | 130.05563 | 0.00000 | 130.07910 | 130.07910 | | 0.00 | 0.00 | 0.00 | 0 | 5,288.00 |
| I2033 | On 07/08/2025 | | Bond Future | 0.00 | 132.68072 | 132.68072 | 0.00000 | 132.70300 | 132.70300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 06/11/2025 | | Bond Future | 0.00 | 133.76504 | 133.76504 | 0.00000 | 133.78617 | 133.78617 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 05/02/2026 | | Bond Future | 0.00 | 136.09761 | 136.09761 | 0.00000 | 136.11571 | 136.11571 | | 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 06/02/2025 | | Bond Future | 0.00 | 139.40564 | 139.40564 | 0.00000 | 138.67404 | 138.67404 | | 0.00 | 0.00 | 0.00 | 0 | 2,650.00 |
| I2038 | On 08/05/2025 | | Bond Future | 0.00 | 142.30423 | 142.30423 | 0.00000 | 141.55648 | 141.55648 | | 0.00 | 0.00 | 0.00 | 0 | 480.00 |
| I2038 | On 07/08/2025 | | Bond Future | 0.00 | 143.04355 | 143.04355 | 0.00000 | 142.27894 | 142.27894 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 06/11/2025 | | Bond Future | 0.00 | 145.87148 | 145.87148 | 0.00000 | 145.08985 | 145.08985 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 05/02/2026 | | Bond Future | 0.00 | 146.24470 | 146.24470 | 0.00000 | 145.44590 | 145.44590 | | 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 06/02/2025 | | Bond Future | 0.00 | 121.81986 | 121.81986 | 0.00000 | 121.38682 | 121.38682 | | 0.00 | 0.00 | 0.00 | 0 | 18,479.00 |
| I2046 | On 08/05/2025 | | Bond Future | 0.00 | 122.13229 | 122.13229 | 0.00000 | 121.68961 | 121.68961 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2025 | | Bond Future | 0.00 | 124.59683 | 124.59683 | 0.00000 | 124.14356 | 124.14356 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2025 | | Bond Future | 0.00 | 124.79919 | 124.79919 | 0.00000 | 124.33547 | 124.33547 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 05/02/2026 | | Bond Future | 0.00 | 126.97164 | 126.97164 | 0.00000 | 126.49651 | 126.49651 | | 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 06/02/2025 | | Bond Future | 0.00 | 120.24327 | 120.24327 | 0.00000 | 120.67426 | 120.67426 | | 0.00 | 0.00 | 0.00 | 0 | 16,403.00 |
| I2050 | On 08/05/2025 | | Bond Future | 0.00 | 122.74359 | 122.74359 | 0.00000 | 123.18264 | 123.18264 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2025 | | Bond Future | 0.00 | 122.84442 | 122.84442 | 0.00000 | 123.29067 | 123.29067 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 06/11/2025 | | Bond Future | 0.00 | 125.27287 | 125.27287 | 0.00000 | 125.72635 | 125.72635 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 05/02/2026 | | Bond Future | 0.00 | 125.03861 | 125.03861 | 0.00000 | 125.49698 | 125.49698 | | 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 06/02/2025 | | Index Future | 0.00 | 374.84800 | 374.84800 | 0.00000 | 374.48400 | 374.48400 | | 0.00 | 0.00 | 0.00 | 0 | 874.00 |
| IGOV | On 08/05/2025 | | Index Future | 0.00 | 382.64300 | 382.64300 | 0.00000 | 382.27100 | 382.27100 | | 0.00 | 0.00 | 0.00 | 0 | 8.00 |
| IGOV | On 07/08/2025 | | Index Future | 0.00 | 390.36900 | 390.36900 | 0.00000 | 389.98700 | 389.98700 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 06/11/2025 | | Index Future | 0.00 | 398.09400 | 398.09400 | 0.00000 | 397.70300 | 397.70300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 05/02/2026 | | Index Future | 0.00 | 405.05000 | 405.05000 | 0.00000 | 404.64900 | 404.64900 | | 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 |
| 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 |

| 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 |
|------------------|---------------|------------------------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| 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 20/11/2024 | Jibar Tradeable Future | 0.00 | 8.36000 | 91.64000 | 0.00000 | 8.36000 | 8.36000 | | | 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 06/02/2025 | Bond Future | 0.00 | 8.18345 | 105.39606 | 0.00000 | 8.19432 | 105.37718 | | | 1.68 | 0.00 | 948,564.54 | 9 | 194,479.00 |
| R186 | On 08/05/2025 | Bond Future | 0.00 | 8.16273 | 107.56208 | 0.00000 | 8.17588 | 107.54216 | | | 1.64 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2025 | Bond Future | 0.00 | 8.17978 | 104.39627 | 0.00000 | 8.19669 | 104.37447 | | | 1.50 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2025 | Bond Future | 9.22 Call | 1,545.78000 | 1.54578 | 0.00000 | 1,529.77000 | 1.52977 | 1,545.780 | 1.99 | 0.78 | 0.00 | 0 | 1,983.00 | |
| R186 | On 07/08/2025 | Bond Future | 10.25 Put | 64.62000 | 0.06462 | 0.00000 | 66.84000 | 0.06684 | 64.620 | 2.15 | (0.08) | 0.00 | 0 | 1,983.00 | |
| R186 | On 06/11/2025 | Bond Future | 0.00 | 8.24029 | 106.43389 | 0.00000 | 8.26263 | 106.41022 | | | 1.26 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/02/2026 | Bond Future | 0.00 | 8.64976 | 102.95101 | 0.00000 | 8.68245 | 102.92407 | | | 1.07 | 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 06/02/2025 | Bond Future | 0.00 | 269.04227 | 269.04227 | 0.00000 | 268.88938 | 268.88938 | | | 0.00 | 0.00 | 0.00 | 0 | 1,916.00 |
| R202 | On 08/05/2025 | Bond Future | 0.00 | 274.63701 | 274.63701 | 0.00000 | 274.47921 | 274.47921 | | | 0.00 | 0.00 | 0.00 | 0 | 269.00 |
| R202 | On 07/08/2025 | Bond Future | 0.00 | 274.92613 | 274.92613 | 0.00000 | 274.76169 | 274.76169 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 06/11/2025 | Bond Future | 0.00 | 280.36255 | 280.36255 | 0.00000 | 280.19130 | 280.19130 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 05/02/2026 | Bond Future | 0.00 | 279.90394 | 279.90394 | 0.00000 | 279.72304 | 279.72304 | | | 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 06/02/2025 | Bond Future | 0.00 | 9.02581 | 96.20183 | 0.00000 | 9.05348 | 96.09574 | | | 5.90 | 0.00 | 1,923,940,398.17 | 19,999 | 167,453.00 |
| R2030 | On 06/02/2025 | Bond Future | 8.68 Call | 462.00000 | 0.46200 | 0.00000 | 436.89000 | 0.43689 | 462.000 | 5.81 | 0.30 | 0.00 | 0 | 800.00 | |
| R2030 | On 06/02/2025 | Bond Future | 9.18 Call | 1,332.00000 | 1.33200 | 0.00000 | 1,276.47000 | 1.27647 | 1,332.000 | 5.99 | 0.60 | 0.00 | 0 | 800.00 | |
| R2030 | On 06/02/2025 | Bond Future | 9.69 Put | 240.61000 | 0.24061 | 0.00000 | 263.76000 | 0.26376 | 240.610 | 6.29 | (0.17) | 0.00 | 0 | 800.00 | |
| R2030 | On 08/05/2025 | Bond Future | 0.00 | 9.07524 | 98.17862 | 0.00000 | 9.10486 | 98.06977 | | | 5.60 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 08/05/2025 | Bond Future | 8.68 Call | 824.98000 | 0.82498 | 0.00000 | 791.63000 | 0.79163 | 824.980 | 5.48 | 0.35 | 0.00 | 0 | 800.00 | |
| R2030 | On 08/05/2025 | Bond Future | 8.95 Call | 1,240.03000 | 1.24003 | 0.00000 | 1,195.35000 | 1.19535 | 1,240.030 | 5.58 | 0.46 | 0.00 | 0 | 1,320.00 | |
| R2030 | On 08/05/2025 | Bond Future | 9.18 Call | 1,682.85000 | 1.68285 | 0.00000 | 1,628.31000 | 1.62831 | 1,682.850 | 5.69 | 0.55 | 0.00 | 0 | 800.00 | |
| R2030 | On 08/05/2025 | Bond Future | 9.45 Call | 2,295.74000 | 2.29574 | 0.00000 | 2,230.23000 | 2.23023 | 2,295.740 | 5.85 | 0.65 | 0.00 | 0 | 680.00 | |
| R2030 | On 08/05/2025 | Bond Future | 9.99 Put | 458.23000 | 0.45823 | 0.00000 | 483.84000 | 0.48384 | 458.230 | 6.20 | (0.20) | 0.00 | 0 | 800.00 | |
| R2030 | On 08/05/2025 | Bond Future | 10.31 Call | 4,708.88000 | 4.70888 | 0.00000 | 4,618.16000 | 4.61816 | 4,708.880 | 6.43 | 0.86 | 0.00 | 0 | 1,640.00 | |
| R2030 | On 08/05/2025 | Bond Future | 10.69 Call | 5,894.80000 | 5.89480 | 0.00000 | 5,797.70000 | 5.79770 | 5,894.800 | 6.70 | 0.91 | 0.00 | 0 | 2,280.00 | |
| R2030 | On 08/05/2025 | Bond Future | 11.86 Put | 19.15000 | 0.01915 | 0.00000 | 20.97000 | 0.02097 | 19.150 | 6.92 | (0.01) | 0.00 | 0 | 1,640.00 | |
| R2030 | On 08/05/2025 | Bond Future | 12.28 Put | 7.00000 | 0.00700 | 0.00000 | 7.76000 | 0.00776 | 7.000 | 6.92 | 0.00 | 0.00 | 0 | 2,280.00 | |
| R2030 | On 07/08/2025 | Bond Future | 0.00 | 9.14672 | 96.12604 | 0.00000 | 9.17876 | 96.01368 | | | 5.54 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 07/08/2025 | Bond Future | 10.48 Call | 5,057.28000 | 5.05728 | 0.00000 | 4,968.03000 | 4.96803 | 5,057.280 | 6.50 | 0.82 | 0.00 | 0 | 1,054.00 | |
| R2030 | On 07/08/2025 | Bond Future | 12.12 Put | 60.56000 | 0.06056 | 0.00000 | 64.53000 | 0.06453 | 60.560 | 6.85 | (0.03) | 0.00 | 0 | 1,054.00 | |
| R2030 | On 06/11/2025 | Bond Future | 0.00 | 9.22854 | 98.00161 | 0.00000 | 9.26322 | 97.88574 | | | 5.26 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 05/02/2026 | Bond Future | 0.00 | 9.39662 | 95.67350 | 0.00000 | 9.43475 | 95.55305 | | | 5.16 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call /Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Volatility | Delta | Delta Value | Contracts Traded | Open Interest | |
|------------------|---------------|--------------------|--------|-----------|--------------|-------|------------|-----------|--------------|----------------|-----------------------|-------|-------------|------------------|---------------|------------|
| | | | | | | | | | | | Option | | | | | |
| R2032 | On 06/02/2025 | Bond Future | 0.00 | | 9.66944 | | 95.82422 | 0.00000 | 9.68203 | 95.76337 | | 7.65 | 0.00 | 1,690,243,416.58 | 17,639 | 114,016.00 |
| R2032 | On 06/02/2025 | Bond Future | 9.42 | Call | 721.18000 | | 0.72118 | 0.00000 | 707.87000 | 0.70787 | 721.180 | 7.28 | 0.35 | 0.00 | 0 | 800.00 |
| R2032 | On 06/02/2025 | Bond Future | 9.92 | Call | 2,004.08000 | | 2.00408 | 0.00000 | 1,973.53000 | 1.97353 | 2,004.080 | 7.86 | 0.65 | 0.00 | 0 | 800.00 |
| R2032 | On 06/02/2025 | Bond Future | 10.61 | Put | 194.73000 | | 0.19473 | 0.00000 | 206.31000 | 0.20631 | 194.730 | 8.76 | (0.11) | 0.00 | 0 | 800.00 |
| R2032 | On 08/05/2025 | Bond Future | 0.00 | | 9.73479 | | 93.62837 | 0.00000 | 9.74812 | 93.56572 | | 7.71 | 0.00 | 0.00 | 0 | 37,405.00 |
| R2032 | On 08/05/2025 | Bond Future | 9.42 | Call | 1,226.71000 | | 1.22671 | 0.00000 | 1,208.24000 | 1.20824 | 1,226.710 | 7.50 | 0.39 | 0.00 | 0 | 800.00 |
| R2032 | On 08/05/2025 | Bond Future | 9.92 | Call | 2,406.65000 | | 2.40665 | 0.00000 | 2,376.32000 | 2.37632 | 2,406.650 | 7.85 | 0.58 | 0.00 | 0 | 800.00 |
| R2032 | On 08/05/2025 | Bond Future | 10.97 | Put | 404.72000 | | 0.40472 | 0.00000 | 417.45000 | 0.41745 | 404.720 | 8.81 | (0.14) | 0.00 | 0 | 800.00 |
| R2032 | On 07/08/2025 | Bond Future | 0.00 | | 9.81624 | | 95.49479 | 0.00000 | 9.83054 | 95.42955 | | 7.53 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 06/11/2025 | Bond Future | 0.00 | | 9.91451 | | 93.19678 | 0.00000 | 9.92984 | 93.12905 | | 8.02 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 05/02/2026 | Bond Future | 0.00 | | 10.07541 | | 94.78999 | 0.00000 | 10.09217 | 94.71861 | | 7.62 | 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 06/02/2025 | Bond Future | 0.00 | | 9.94662 | | 103.95062 | 0.00000 | 9.97506 | 103.79433 | | 8.13 | 0.00 | 0.00 | 0 | 3,761.00 |
| R2033 | On 08/05/2025 | Bond Future | 0.00 | | 10.02161 | | 101.03711 | 0.00000 | 10.05151 | 100.87702 | | 8.37 | 0.00 | 0.00 | 0 | 0.00 |
| R2033 | On 07/08/2025 | Bond Future | 0.00 | | 10.11200 | | 103.05093 | 0.00000 | 10.14362 | 102.88623 | | 8.16 | 0.00 | 0.00 | 0 | 0.00 |
| R2033 | On 06/11/2025 | Bond Future | 0.00 | | 10.21868 | | 100.01698 | 0.00000 | 10.25215 | 99.84770 | | 8.62 | 0.00 | 0.00 | 0 | 0.00 |
| R2033 | On 05/02/2026 | Bond Future | 0.00 | | 10.38442 | | 101.72474 | 0.00000 | 10.42019 | 101.54988 | | 8.31 | 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 06/02/2025 | Bond Future | 0.00 | | 10.27582 | | 95.36021 | 0.00000 | 10.26815 | 95.40479 | | 9.40 | 0.00 | 5,340,171.76 | 56 | 86,850.00 |
| R2035 | On 06/02/2025 | Bond Future | 10.10 | Call | 1,093.46000 | | 1.09346 | 0.00000 | 1,122.12000 | 1.12212 | 1,093.460 | 9.21 | 0.40 | 0.00 | 0 | 15,000.00 |
| R2035 | On 06/02/2025 | Bond Future | 10.26 | Call | 1,534.47000 | | 1.53447 | 0.00000 | 1,567.91000 | 1.56791 | 1,534.470 | 9.41 | 0.50 | 0.00 | 0 | 100.00 |
| R2035 | On 06/02/2025 | Bond Future | 10.34 | Call | 1,786.12000 | | 1.78612 | 0.00000 | 1,821.65000 | 1.82165 | 1,786.120 | 9.52 | 0.55 | 0.00 | 0 | 1,000.00 |
| R2035 | On 06/02/2025 | Bond Future | 10.65 | Put | 792.00000 | | 0.79200 | 0.00000 | 789.00000 | 0.78900 | 792.000 | 9.92 | (0.29) | 0.00 | 0 | 1,100.00 |
| R2035 | On 06/02/2025 | Bond Future | 11.10 | Put | 311.92000 | | 0.31192 | 0.00000 | 312.63000 | 0.31263 | 311.920 | 10.51 | (0.14) | 0.00 | 0 | 7,500.00 |
| R2035 | On 06/02/2025 | Bond Future | 11.30 | Put | 200.55000 | | 0.20055 | 0.00000 | 201.69000 | 0.20169 | 200.550 | 10.76 | (0.09) | 0.00 | 0 | 1,100.00 |
| R2035 | On 08/05/2025 | Bond Future | 0.00 | | 10.35005 | | 92.80797 | 0.00000 | 10.34216 | 92.85296 | | 9.74 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 08/05/2025 | Bond Future | 10.44 | Call | 2,713.38000 | | 2.71338 | 0.00000 | 2,745.54000 | 2.74554 | 2,713.380 | 9.96 | 0.55 | 0.00 | 0 | 150.00 |
| R2035 | On 08/05/2025 | Bond Future | 10.95 | Put | 1,231.27000 | | 1.23127 | 0.00000 | 1,225.17000 | 1.22517 | 1,231.270 | 10.57 | (0.29) | 0.00 | 0 | 150.00 |
| R2035 | On 08/05/2025 | Bond Future | 11.46 | Call | 6,707.65000 | | 6.70765 | 0.00000 | 6,750.32000 | 6.75032 | 6,707.650 | 11.18 | 0.83 | 0.00 | 0 | 400.00 |
| R2035 | On 08/05/2025 | Bond Future | 11.70 | Put | 495.96000 | | 0.49596 | 0.00000 | 494.65000 | 0.49465 | 495.960 | 11.46 | (0.13) | 0.00 | 0 | 150.00 |
| R2035 | On 08/05/2025 | Bond Future | 12.70 | Put | 114.85000 | | 0.11485 | 0.00000 | 115.04000 | 0.11504 | 114.850 | 12.10 | (0.04) | 0.00 | 0 | 400.00 |
| R2035 | On 08/05/2025 | Bond Future | 13.35 | Put | 32.70000 | | 0.03270 | 0.00000 | 32.89000 | 0.03289 | 32.700 | 12.10 | (0.01) | 0.00 | 0 | 400.00 |
| R2035 | On 07/08/2025 | Bond Future | 0.00 | | 10.43837 | | 94.65849 | 0.00000 | 10.43038 | 94.70308 | | 9.56 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 06/11/2025 | Bond Future | 0.00 | | 10.54344 | | 91.99878 | 0.00000 | 10.53533 | 92.04302 | | 10.35 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 05/02/2026 | Bond Future | 0.00 | | 10.69957 | | 93.57257 | 0.00000 | 10.69156 | 93.61508 | | 9.94 | 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 06/02/2025 | Bond Future | 0.00 | | 10.66188 | | 85.82355 | 0.00000 | 10.65426 | 85.86918 | | 10.85 | 0.00 | 413,497,863.90 | 4,818 | 166,143.00 |
| R2037 | On 08/05/2025 | Bond Future | 0.00 | | 10.74769 | | 87.58699 | 0.00000 | 10.73987 | 87.63303 | | 10.78 | 0.00 | 0.00 | 0 | 3,975.00 |
| R2037 | On 08/05/2025 | Bond Future | 12.55 | Call | 10,042.06000 | | 10.04206 | 0.00000 | 10,087.91000 | 10.08791 | 10,042.060 | 13.15 | 0.92 | 0.00 | 0 | 15,000.00 |
| R2037 | On 08/05/2025 | Bond Future | 13.30 | Call | 13,425.19000 | | 13.42519 | 0.00000 | 13,471.50000 | 13.47150 | 13,425.190 | 13.41 | 0.97 | 0.00 | 0 | 7,500.00 |
| R2037 | On 08/05/2025 | Bond Future | 13.35 | Call | 13,647.85000 | | 13.64785 | 0.00000 | 13,694.15000 | 13.69415 | 13,647.850 | 13.41 | 0.97 | 0.00 | 0 | 7,500.00 |
| R2037 | On 07/08/2025 | Bond Future | 0.00 | | 10.84778 | | 85.07231 | 0.00000 | 10.83986 | 85.11805 | | 11.19 | 0.00 | 0.00 | 0 | 15.00 |
| R2037 | On 07/08/2025 | Bond Future | 10.34 | Call | 1,820.12000 | | 1.82012 | 0.00000 | 1,842.59000 | 1.84259 | 1,820.120 | 10.76 | 0.37 | 0.00 | 0 | 2,541.00 |
| R2037 | On 07/08/2025 | Bond Future | 10.55 | Call | 2,336.43000 | | 2.33643 | 0.00000 | 2,362.19000 | 2.36219 | 2,336.430 | 10.97 | 0.43 | 0.00 | 0 | 2,341.00 |
| R2037 | On 07/08/2025 | Bond Future | 10.64 | Call | 2,580.55000 | | 2.58055 | 0.00000 | 2,607.67000 | 2.60767 | 2,580.550 | 11.07 | 0.46 | 0.00 | 0 | 200.00 |

| 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 07/08/2025 | Bond Future | 11.07 | Put | 2,643.70000 | 2.64370 | 0.00000 | 2,630.89000 | 2.63089 | 2,643.700 | 11.55 | (0.42) | 0.00 | 0 | 2,541.00 |
| R2037 | On 07/08/2025 | Bond Future | 11.42 | Put | 1,955.61000 | 1.95561 | 0.00000 | 1,946.57000 | 1.94657 | 1,955.610 | 11.98 | (0.33) | 0.00 | 0 | 2,541.00 |
| R2037 | On 07/08/2025 | Bond Future | 11.82 | Put | 1,376.69000 | 1.37669 | 0.00000 | 1,370.87000 | 1.37087 | 1,376.690 | 12.46 | (0.25) | 0.00 | 0 | 2,541.00 |
| R2037 | On 07/08/2025 | Bond Future | 12.17 | Put | 1,009.02000 | 1.00902 | 0.00000 | 1,005.21000 | 1.00521 | 1,009.020 | 12.88 | (0.19) | 0.00 | 0 | 2,541.00 |
| R2037 | On 06/11/2025 | Bond Future | 0.00 | | 10.95186 | 86.73122 | 0.00000 | 10.94384 | 86.77669 | | 11.65 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 05/02/2026 | Bond Future | 0.00 | | 11.10131 | 83.95740 | 0.00000 | 11.09338 | 84.00131 | | 11.82 | 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 06/02/2025 | Bond Future | 0.00 | | 10.82921 | 104.29247 | 0.00000 | 10.83222 | 104.27158 | | 10.45 | 0.00 | 2,294,434.34 | 22 | 6,650.00 |
| R2038 | On 08/05/2025 | Bond Future | 0.00 | | 10.92005 | 100.94412 | 0.00000 | 10.92327 | 100.92217 | | 10.93 | 0.00 | 0.00 | 0 | 0.00 |
| R2038 | On 07/08/2025 | Bond Future | 0.00 | | 11.02307 | 102.95585 | 0.00000 | 11.02662 | 102.93212 | | 10.78 | 0.00 | 0.00 | 0 | 0.00 |
| R2038 | On 06/11/2025 | Bond Future | 0.00 | | 11.13895 | 99.47811 | 0.00000 | 11.14285 | 99.45257 | | 11.84 | 0.00 | 0.00 | 0 | 0.00 |
| R2038 | On 06/11/2025 | Bond Future | 10.98 | Call | 3,983.29000 | 3.98329 | 0.00000 | 3,977.39000 | 3.97739 | 3,983.290 | 11.60 | 0.49 | 0.00 | 0 | 1,770.00 |
| R2038 | On 06/11/2025 | Bond Future | 12.33 | Put | 1,985.65000 | 1.98565 | 0.00000 | 1,997.81000 | 1.99781 | 1,985.650 | 12.95 | (0.25) | 0.00 | 0 | 1,770.00 |
| R2038 | On 05/02/2026 | Bond Future | 0.00 | | 11.29982 | 101.17499 | 0.00000 | 11.30432 | 101.14625 | | 11.41 | 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 06/02/2025 | Bond Future | 0.00 | | 10.95465 | 86.03855 | 0.00000 | 10.95230 | 86.05381 | | 11.81 | 0.00 | 1,204,539.70 | 14 | 68,449.00 |
| R2040 | On 06/02/2025 | Bond Future | 11.00 | Call | 1,935.34000 | 1.93534 | 0.00000 | 1,956.03000 | 1.95603 | 1,935.340 | 11.81 | 0.54 | 0.00 | 0 | 780.00 |
| R2040 | On 06/02/2025 | Bond Future | 11.70 | Put | 422.49000 | 0.42249 | 0.00000 | 428.45000 | 0.42845 | 422.490 | 12.97 | (0.16) | 0.00 | 0 | 780.00 |
| R2040 | On 06/02/2025 | Bond Future | 12.20 | Put | 143.05000 | 0.14305 | 0.00000 | 146.60000 | 0.14660 | 143.050 | 13.78 | (0.06) | 0.00 | 0 | 780.00 |
| R2040 | On 08/05/2025 | Bond Future | 0.00 | | 11.04334 | 87.80638 | 0.00000 | 11.04099 | 87.82141 | | 11.75 | 0.00 | 0.00 | 0 | 3,900.00 |
| R2040 | On 08/05/2025 | Bond Future | 12.75 | Call | 10,333.91000 | 10.33391 | 0.00000 | 10,351.87000 | 10.35187 | 10,333.910 | 14.29 | 0.91 | 0.00 | 0 | 15,000.00 |
| R2040 | On 08/05/2025 | Bond Future | 13.43 | Call | 13,566.68000 | 13.56668 | 0.00000 | 13,583.39000 | 13.58339 | 13,566.680 | 14.64 | 0.96 | 0.00 | 0 | 7,500.00 |
| R2040 | On 08/05/2025 | Bond Future | 13.50 | Call | 13,894.21000 | 13.89421 | 0.00000 | 13,910.79000 | 13.91079 | 13,894.210 | 14.64 | 0.96 | 0.00 | 0 | 7,500.00 |
| R2040 | On 07/08/2025 | Bond Future | 0.00 | | 11.14537 | 85.04531 | 0.00000 | 11.14312 | 85.05945 | | 12.25 | 0.00 | 0.00 | 0 | 16.00 |
| R2040 | On 06/11/2025 | Bond Future | 0.00 | | 11.25051 | 86.70343 | 0.00000 | 11.24838 | 86.71660 | | 12.80 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 05/02/2026 | Bond Future | 0.00 | | 11.39735 | 83.67792 | 0.00000 | 11.39552 | 83.68899 | | 13.04 | 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 06/02/2025 | Bond Future | 0.00 | | 11.06227 | 82.06805 | 0.00000 | 11.03414 | 82.25717 | | 12.83 | 0.00 | 410,340.25 | 5 | 70,208.00 |
| R2044 | On 06/02/2025 | Bond Future | 10.65 | Call | 722.51000 | 0.72251 | 0.00000 | 786.12000 | 0.78612 | 722.510 | 12.24 | 0.27 | 0.00 | 0 | 8,825.00 |
| R2044 | On 06/02/2025 | Bond Future | 11.15 | Call | 2,190.89000 | 2.19089 | 0.00000 | 2,311.48000 | 2.31148 | 2,190.890 | 13.09 | 0.56 | 0.00 | 0 | 8,825.00 |
| R2044 | On 06/02/2025 | Bond Future | 11.50 | Put | 843.89000 | 0.84389 | 0.00000 | 805.42000 | 0.80542 | 843.890 | 13.73 | (0.27) | 0.00 | 0 | 8,825.00 |
| R2044 | On 06/02/2025 | Bond Future | 12.00 | Call | 6,233.33000 | 6.23333 | 0.00000 | 6,408.11000 | 6.40811 | 6,233.330 | 14.63 | 0.88 | 0.00 | 0 | 422.00 |
| R2044 | On 06/02/2025 | Bond Future | 12.50 | Call | 8,908.41000 | 8.90841 | 0.00000 | 9,092.88000 | 9.09288 | 8,908.410 | 15.49 | 0.96 | 0.00 | 0 | 422.00 |
| R2044 | On 06/02/2025 | Bond Future | 13.75 | Put | 3.38000 | 0.00338 | 0.00000 | 3.28000 | 0.00328 | 3.380 | 16.34 | 0.00 | 0.00 | 0 | 422.00 |
| R2044 | On 08/05/2025 | Bond Future | 0.00 | | 11.14721 | 83.75424 | 0.00000 | 11.11818 | 83.94679 | | 12.77 | 0.00 | 0.00 | 0 | 8,697.00 |
| R2044 | On 08/05/2025 | Bond Future | 10.92 | Call | 2,064.32000 | 2.06432 | 0.00000 | 2,156.29000 | 2.15629 | 2,064.320 | 12.29 | 0.43 | 0.00 | 0 | 2,490.00 |
| R2044 | On 08/05/2025 | Bond Future | 11.65 | Put | 1,591.17000 | 1.59117 | 0.00000 | 1,539.65000 | 1.53965 | 1,591.170 | 13.40 | (0.31) | 0.00 | 0 | 2,490.00 |
| R2044 | On 08/05/2025 | Bond Future | 12.40 | Put | 663.98000 | 0.66398 | 0.00000 | 641.29000 | 0.64129 | 663.980 | 14.60 | (0.15) | 0.00 | 0 | 2,490.00 |
| R2044 | On 07/08/2025 | Bond Future | 0.00 | | 11.24423 | 81.03767 | 0.00000 | 11.21433 | 81.23293 | | 13.34 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/11/2025 | Bond Future | 0.00 | | 11.34364 | 82.61754 | 0.00000 | 11.31287 | 82.81546 | | 13.96 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 05/02/2026 | Bond Future | 0.00 | | 11.48100 | 79.64711 | 0.00000 | 11.44941 | 79.84620 | | 14.25 | 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 06/02/2025 | Bond Future | 0.00 | | 10.99637 | 85.25869 | 0.00000 | 10.96821 | 85.45627 | | 12.79 | 0.00 | 341,034.76 | 4 | 274,236.00 |
| R2048 | On 06/02/2025 | Bond Future | 10.30 | Call | 293.04000 | 0.29304 | 0.00000 | 327.70000 | 0.32770 | 293.040 | 11.73 | 0.13 | 0.00 | 0 | 660.00 |
| R2048 | On 06/02/2025 | Bond Future | 11.00 | Call | 1,930.88000 | 1.93088 | 0.00000 | 2,047.38000 | 2.04738 | 1,930.880 | 12.79 | 0.51 | 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 06/02/2025 | Bond Future | 11.70 | Put | 504.48000 | 0.50448 | 0.00000 | 480.45000 | 0.48045 | 504.480 | 14.05 | (0.17) | 0.00 | 0 | 660.00 |
| R2048 | On 08/05/2025 | Bond Future | 0.00 | | 11.07118 | 82.56236 | 0.00000 | 11.04216 | 82.76353 | | 13.44 | 0.00 | 0.00 | 0 | 15,902.00 |
| R2048 | On 07/08/2025 | Bond Future | 0.00 | | 11.15619 | 84.20844 | 0.00000 | 11.12635 | 84.41243 | | 13.32 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2025 | Bond Future | 0.00 | | 11.25252 | 81.40781 | 0.00000 | 11.22180 | 81.61471 | | 14.27 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 05/02/2026 | Bond Future | 0.00 | | 11.38497 | 82.79894 | 0.00000 | 11.35340 | 83.00727 | | 13.96 | 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 06/02/2025 | Bond Future | 0.00 | | 11.00483 | 109.60786 | 0.00000 | 10.97660 | 109.86408 | | 12.93 | 0.00 | 0.00 | 0 | 2,011.00 |
| R2053 | On 08/05/2025 | Bond Future | 0.00 | | 11.08246 | 105.99131 | 0.00000 | 11.05333 | 106.25219 | | 13.59 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 07/08/2025 | Bond Future | 0.00 | | 11.16919 | 108.10352 | 0.00000 | 11.13921 | 108.36812 | | 13.47 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 06/11/2025 | Bond Future | 0.00 | | 11.26526 | 104.34777 | 0.00000 | 11.23437 | 104.61609 | | 13.94 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 05/02/2026 | Bond Future | 0.00 | | 11.39585 | 106.12722 | 0.00000 | 11.36409 | 106.39738 | | 13.73 | 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 06/02/2025 | Bond Future | 0.00 | | 10.44091 | 75.07419 | 0.00000 | 10.43820 | 75.08843 | | 10.80 | 0.00 | 221,844,231.45 | 2,955 | 11,154.00 |
| R209 | On 08/05/2025 | Bond Future | 0.00 | | 10.51398 | 73.46168 | 0.00000 | 10.51127 | 73.47571 | | 11.19 | 0.00 | 0.00 | 0 | 6,367.00 |
| R209 | On 07/08/2025 | Bond Future | 0.00 | | 10.59834 | 74.92611 | 0.00000 | 10.59572 | 74.93945 | | 11.06 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2025 | Bond Future | 0.00 | | 10.69421 | 73.23575 | 0.00000 | 10.69169 | 73.24835 | | 12.01 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 05/02/2026 | Bond Future | 0.00 | | 10.83229 | 74.48811 | 0.00000 | 10.83006 | 74.49903 | | 11.60 | 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 06/02/2025 | Bond Future | 0.00 | | 244.66588 | 244.66588 | 0.00000 | 244.64162 | 244.64162 | | 0.00 | 0.00 | 0.00 | 0 | 991.00 |
| R210 | On 08/05/2025 | Bond Future | 0.00 | | 246.38716 | 246.38716 | 0.00000 | 246.36106 | 246.36106 | | 0.00 | 0.00 | 0.00 | 0 | 300.00 |
| R210 | On 07/08/2025 | Bond Future | 0.00 | | 251.35981 | 251.35981 | 0.00000 | 251.32982 | 251.32982 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 06/11/2025 | Bond Future | 0.00 | | 252.90300 | 252.90300 | 0.00000 | 252.86936 | 252.86936 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 05/02/2026 | Bond Future | 0.00 | | 257.30960 | 257.30960 | 0.00000 | 257.26896 | 257.26896 | | 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 06/02/2025 | Bond Future | 0.00 | | 9.42693 | 92.16925 | 0.00000 | 9.44468 | 92.09444 | | 6.91 | 0.00 | 1,843,385.00 | 20 | 73,273.00 |
| R213 | On 08/05/2025 | Bond Future | 0.00 | | 9.48298 | 90.50472 | 0.00000 | 9.50181 | 90.42785 | | 6.86 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2025 | Bond Future | 0.00 | | 9.55700 | 92.30961 | 0.00000 | 9.57720 | 92.22997 | | 6.66 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2025 | Bond Future | 0.00 | | 9.65446 | 90.55717 | 0.00000 | 9.67616 | 90.47476 | | 6.86 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 05/02/2026 | Bond Future | 0.00 | | 9.82424 | 92.10900 | 0.00000 | 9.84796 | 92.02278 | | 6.46 | 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 06/02/2025 | Bond Future | 0.00 | | 10.80338 | 70.46554 | 0.00000 | 10.78538 | 70.56756 | | 12.36 | 0.00 | 140,931.08 | 2 | 18,407.00 |
| R214 | On 06/02/2025 | Bond Future | 11.75 | Call | 5,295.85000 | 5.29585 | 0.00000 | 5,392.56000 | 5.39256 | 5,295.850 | 14.10 | 0.89 | 0.00 | 0 | 521.00 |
| R214 | On 06/02/2025 | Bond Future | 12.25 | Call | 7,580.75000 | 7.58075 | 0.00000 | 7,681.48000 | 7.68148 | 7,580.750 | 14.93 | 0.96 | 0.00 | 0 | 521.00 |
| R214 | On 06/02/2025 | Bond Future | 13.63 | Put | 1.30000 | 0.00130 | 0.00000 | 1.32000 | 0.00132 | 1.300 | 15.75 | 0.00 | 0.00 | 0 | 521.00 |
| R214 | On 08/05/2025 | Bond Future | 0.00 | | 10.87456 | 68.60911 | 0.00000 | 10.85606 | 68.71279 | | 12.91 | 0.00 | 0.00 | 0 | 3,232.00 |
| R214 | On 07/08/2025 | Bond Future | 0.00 | | 10.95599 | 69.97713 | 0.00000 | 10.93705 | 70.08193 | | 12.80 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2025 | Bond Future | 0.00 | | 11.04916 | 68.04191 | 0.00000 | 11.02975 | 68.14783 | | 14.05 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 05/02/2026 | Bond Future | 0.00 | | 11.17910 | 69.20592 | 0.00000 | 11.15932 | 69.31188 | | 13.60 | 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 : | | | | | | | | | | | 4,262,049,311.53 | 45,543 | 1,573,494.00 | | |

Grand Total:

4,262,049,311.53

45,543 1,573,494.00