

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/12/2024

| 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 | 1,078.64100 | 1,078.64100 | 0.00000 | 1,079.81400 | 1,079.81400 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 08/05/2025 | | Index Future | 0.00 | 1,100.40400 | 1,100.40400 | 0.00000 | 1,101.59100 | 1,101.59100 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/08/2025 | | Index Future | 0.00 | 1,122.17000 | 1,122.17000 | 0.00000 | 1,123.36800 | 1,123.36800 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/11/2025 | | Index Future | 0.00 | 1,143.90800 | 1,143.90800 | 0.00000 | 1,145.11600 | 1,145.11600 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 05/02/2026 | | Index Future | 0.00 | 1,165.62700 | 1,165.62700 | 0.00000 | 1,166.84500 | 1,166.84500 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/02/2025 | | Index Future | 0.00 | 1,301.81900 | 1,301.81900 | 0.00000 | 1,304.95800 | 1,304.95800 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 08/05/2025 | | Index Future | 0.00 | 1,328.08400 | 1,328.08400 | 0.00000 | 1,331.27500 | 1,331.27500 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/08/2025 | | Index Future | 0.00 | 1,354.35300 | 1,354.35300 | 0.00000 | 1,357.59200 | 1,357.59200 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/11/2025 | | Index Future | 0.00 | 1,380.59000 | 1,380.59000 | 0.00000 | 1,383.87500 | 1,383.87500 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 05/02/2026 | | Index Future | 0.00 | 1,406.80300 | 1,406.80300 | 0.00000 | 1,410.13500 | 1,410.13500 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/02/2025 | | Index Future | 0.00 | 1,120.60700 | 1,120.60700 | 0.00000 | 1,123.15600 | 1,123.15600 | 0.00 | 0.00 | 0.00 | 0 | 98.00 |
| ALBI | On 08/05/2025 | | Index Future | 0.00 | 1,143.21600 | 1,143.21600 | 0.00000 | 1,145.80700 | 1,145.80700 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/08/2025 | | Index Future | 0.00 | 1,165.82900 | 1,165.82900 | 0.00000 | 1,168.45800 | 1,168.45800 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/11/2025 | | Index Future | 0.00 | 1,188.41300 | 1,188.41300 | 0.00000 | 1,191.07900 | 1,191.07900 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 05/02/2026 | | Index Future | 0.00 | 1,210.97700 | 1,210.97700 | 0.00000 | 1,213.68000 | 1,213.68000 | 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 06/02/2025 | | Bond Future | 0.00 | 10.87025 | 84.55947 | 0.00000 | 10.81462 | 84.82755 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 08/05/2025 | | Bond Future | 0.00 | 10.97954 | 82.48540 | 0.00000 | 10.92151 | 82.75870 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2025 | | Bond Future | 0.00 | 11.10127 | 84.13394 | 0.00000 | 11.04069 | 84.41237 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2025 | | Bond Future | 0.00 | 11.24379 | 81.98177 | 0.00000 | 11.18047 | 82.26526 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 05/02/2026 | | Bond Future | 0.00 | 11.40832 | 83.54909 | 0.00000 | 11.34200 | 83.83767 | 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 06/02/2025 | | Bond Future | 0.00 | 11.35960 | 81.10716 | 0.00000 | 11.30931 | 81.42080 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 08/05/2025 | | Bond Future | 0.00 | 11.45827 | 78.49537 | 0.00000 | 11.40619 | 78.81521 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/08/2025 | | Bond Future | 0.00 | 11.56331 | 80.06322 | 0.00000 | 11.50942 | 80.38907 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/11/2025 | | Bond Future | 0.00 | 11.68070 | 77.36241 | 0.00000 | 11.62484 | 77.69434 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 05/02/2026 | | Bond Future | 0.00 | 11.80880 | 78.83877 | 0.00000 | 11.75089 | 79.17673 | 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 06/02/2025 | | GOVI | 0.00 | 1,103.17700 | 1,103.17700 | 0.00000 | 1,105.63300 | 1,105.63300 | 0.00 | 0.00 | 11,031,770.00 | 1 | 637.00 |
| GOVI | On 08/05/2025 | | GOVI | 0.00 | 1,125.43400 | 1,125.43400 | 0.00000 | 1,127.93000 | 1,127.93000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/08/2025 | | GOVI | 0.00 | 1,147.69500 | 1,147.69500 | 0.00000 | 1,150.22800 | 1,150.22800 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 06/11/2025 | | GOVI | 0.00 | 1,169.92800 | 1,169.92800 | 0.00000 | 1,172.49600 | 1,172.49600 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 05/02/2026 | | GOVI | 0.00 | 1,192.14100 | 1,192.14100 | 0.00000 | 1,194.74400 | 1,194.74400 | 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 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 06/02/2025 | | Bond Future | 0.00 | 135.02989 | 135.02989 | 0.00000 | 134.98429 | 134.98429 | 0.00 | 0.00 | 0.00 | 0 | 8,604.00 |
| I2029 | On 08/05/2025 | | Bond Future | 0.00 | 136.37312 | 136.37312 | 0.00000 | 136.32619 | 136.32619 | 0.00 | 0.00 | 0.00 | 0 | 728.00 |
| I2029 | On 07/08/2025 | | Bond Future | 0.00 | 139.10056 | 139.10056 | 0.00000 | 139.05217 | 139.05217 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 06/11/2025 | | Bond Future | 0.00 | 140.38509 | 140.38509 | 0.00000 | 140.33505 | 140.33505 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 05/02/2026 | | Bond Future | 0.00 | 143.07713 | 143.07713 | 0.00000 | 143.02555 | 143.02555 | 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 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 | 128.93585 | 128.93585 | 0.00000 | 128.94357 | 128.94357 | | 0.00 | 0.00 | 0.00 | 0 | 6,315.00 |
| I2033 | On 08/05/2025 | | Bond Future | 0.00 | 130.05548 | 130.05548 | 0.00000 | 130.06299 | 130.06299 | | 0.00 | 0.00 | 0.00 | 0 | 5,288.00 |
| I2033 | On 07/08/2025 | | Bond Future | 0.00 | 132.65665 | 132.65665 | 0.00000 | 132.66385 | 132.66385 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 06/11/2025 | | Bond Future | 0.00 | 133.71413 | 133.71413 | 0.00000 | 133.72088 | 133.72088 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 05/02/2026 | | Bond Future | 0.00 | 136.27833 | 136.27833 | 0.00000 | 136.28468 | 136.28468 | | 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 | 139.42935 | 139.42935 | 0.00000 | 139.36209 | 139.36209 | | 0.00 | 0.00 | 0.00 | 0 | 2,650.00 |
| I2038 | On 08/05/2025 | | Bond Future | 0.00 | 142.27517 | 142.27517 | 0.00000 | 142.20611 | 142.20611 | | 0.00 | 0.00 | 0.00 | 0 | 480.00 |
| I2038 | On 07/08/2025 | | Bond Future | 0.00 | 142.98786 | 142.98786 | 0.00000 | 142.91684 | 142.91684 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 06/11/2025 | | Bond Future | 0.00 | 145.78595 | 145.78595 | 0.00000 | 145.71280 | 145.71280 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 05/02/2026 | | Bond Future | 0.00 | 146.41176 | 146.41176 | 0.00000 | 146.33647 | 146.33647 | | 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 | 121.77545 | 121.77545 | 0.00000 | 121.78280 | 121.78280 | | 0.00 | 0.00 | 0.00 | 0 | 18,479.00 |
| I2046 | On 08/05/2025 | | Bond Future | 0.00 | 122.04091 | 122.04091 | 0.00000 | 122.04798 | 122.04798 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2025 | | Bond Future | 0.00 | 124.48114 | 124.48114 | 0.00000 | 124.48797 | 124.48797 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2025 | | Bond Future | 0.00 | 124.65662 | 124.65662 | 0.00000 | 124.66278 | 124.66278 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 05/02/2026 | | Bond Future | 0.00 | 127.04541 | 127.04541 | 0.00000 | 127.05108 | 127.05108 | | 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 | 121.11841 | 121.11841 | 0.00000 | 121.12588 | 121.12588 | | 0.00 | 0.00 | 0.00 | 0 | 16,403.00 |
| I2050 | On 08/05/2025 | | Bond Future | 0.00 | 123.59052 | 123.59052 | 0.00000 | 123.59786 | 123.59786 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2025 | | Bond Future | 0.00 | 123.68601 | 123.68601 | 0.00000 | 123.69296 | 123.69296 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 06/11/2025 | | Bond Future | 0.00 | 126.10625 | 126.10625 | 0.00000 | 126.11283 | 126.11283 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 05/02/2026 | | Bond Future | 0.00 | 126.10626 | 126.10626 | 0.00000 | 126.11222 | 126.11222 | | 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 | 375.27700 | 375.27700 | 0.00000 | 375.39200 | 375.39200 | | 0.00 | 0.00 | 0.00 | 0 | 874.00 |
| IGOV | On 08/05/2025 | | Index Future | 0.00 | 382.94000 | 382.94000 | 0.00000 | 383.05300 | 383.05300 | | 0.00 | 0.00 | 0.00 | 0 | 8.00 |
| IGOV | On 07/08/2025 | | Index Future | 0.00 | 390.60300 | 390.60300 | 0.00000 | 390.71500 | 390.71500 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 06/11/2025 | | Index Future | 0.00 | 398.25700 | 398.25700 | 0.00000 | 398.36600 | 398.36600 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 05/02/2026 | | Index Future | 0.00 | 405.90500 | 405.90500 | 0.00000 | 406.01100 | 406.01100 | | 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 | 8.16694 | 105.42474 | 0.00000 | 8.13359 | 105.48272 | | 1.39 | 0.00 | 0.00 | 0 | 194,479.00 |
| R186 | On 08/05/2025 | Bond Future | 0.00 | 8.17009 | 107.55093 | 0.00000 | 8.13125 | 107.60978 | | 1.44 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2025 | Bond Future | 0.00 | 8.20333 | 104.36591 | 0.00000 | 8.15712 | 104.42549 | | 1.40 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2025 | Bond Future | 9.22 Call | 1,476.50000 | 1.47650 | 0.00000 | 1,527.01000 | 1.52701 | 1,476.500 | 1.83 | 0.80 | 0.00 | 0 | 1,983.00 |
| R186 | On 07/08/2025 | Bond Future | 10.25 Put | 54.74000 | 0.05474 | 0.00000 | 52.12000 | 0.05212 | 54.740 | 2.07 | (0.07) | 0.00 | 0 | 1,983.00 |
| R186 | On 06/11/2025 | Bond Future | 0.00 | 8.28916 | 106.38211 | 0.00000 | 8.23228 | 106.44239 | | 1.22 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 05/02/2026 | Bond Future | 0.00 | 8.48575 | 103.08632 | 0.00000 | 8.41199 | 103.14727 | | 1.03 | 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 | 268.94345 | 268.94345 | 0.00000 | 269.56997 | 269.56997 | | 0.00 | 0.00 | 2,151,547.60 | 8 | 1,916.00 |
| R202 | On 08/05/2025 | Bond Future | 0.00 | 274.43324 | 274.43324 | 0.00000 | 275.07156 | 275.07156 | | 0.00 | 0.00 | 0.00 | 0 | 269.00 |
| R202 | On 07/08/2025 | Bond Future | 0.00 | 274.66897 | 274.66897 | 0.00000 | 275.31894 | 275.31894 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 06/11/2025 | Bond Future | 0.00 | 280.04478 | 280.04478 | 0.00000 | 280.70644 | 280.70644 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 05/02/2026 | Bond Future | 0.00 | 280.06704 | 280.06704 | 0.00000 | 280.73992 | 280.73992 | | 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 | 8.96100 | 96.45087 | 0.00000 | 8.93532 | 96.54977 | | 5.57 | 0.00 | 958,528,746.06 | 9,938 | 164,106.00 |
| R2030 | On 06/02/2025 | Bond Future | 8.68 Call | 460.15000 | 0.46015 | 0.00000 | 510.96000 | 0.51096 | 460.150 | 5.48 | 0.32 | 0.00 | 0 | 800.00 |
| R2030 | On 06/02/2025 | Bond Future | 9.18 Call | 1,400.62000 | 1.40062 | 0.00000 | 1,484.42000 | 1.48442 | 1,400.620 | 5.66 | 0.65 | 0.00 | 0 | 800.00 |
| R2030 | On 06/02/2025 | Bond Future | 9.69 Put | 152.21000 | 0.15221 | 0.00000 | 151.26000 | 0.15126 | 152.210 | 5.97 | (0.12) | 0.00 | 0 | 800.00 |
| R2030 | On 08/05/2025 | Bond Future | 0.00 | 9.01631 | 98.39564 | 0.00000 | 8.98904 | 98.49627 | | 5.33 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 08/05/2025 | Bond Future | 8.68 Call | 816.52000 | 0.81652 | 0.00000 | 865.68000 | 0.86568 | 816.520 | 5.21 | 0.36 | 0.00 | 0 | 800.00 |
| R2030 | On 08/05/2025 | Bond Future | 8.95 Call | 1,249.71000 | 1.24971 | 0.00000 | 1,311.46000 | 1.31146 | 1,249.710 | 5.31 | 0.48 | 0.00 | 0 | 1,320.00 |
| R2030 | On 08/05/2025 | Bond Future | 9.18 Call | 1,711.31000 | 1.71131 | 0.00000 | 1,782.74000 | 1.78274 | 1,711.310 | 5.42 | 0.58 | 0.00 | 0 | 800.00 |
| R2030 | On 08/05/2025 | Bond Future | 9.45 Call | 2,351.86000 | 2.35186 | 0.00000 | 2,432.72000 | 2.43272 | 2,351.860 | 5.57 | 0.68 | 0.00 | 0 | 680.00 |
| R2030 | On 08/05/2025 | Bond Future | 9.99 Put | 354.97000 | 0.35497 | 0.00000 | 347.20000 | 0.34720 | 354.970 | 5.93 | (0.17) | 0.00 | 0 | 800.00 |
| R2030 | On 08/05/2025 | Bond Future | 10.31 Call | 4,849.29000 | 4.84929 | 0.00000 | 4,945.89000 | 4.94589 | 4,849.290 | 6.16 | 0.89 | 0.00 | 0 | 1,640.00 |
| R2030 | On 08/05/2025 | Bond Future | 10.69 Call | 6,059.88000 | 6.05988 | 0.00000 | 6,158.91000 | 6.15891 | 6,059.880 | 6.42 | 0.93 | 0.00 | 0 | 2,280.00 |
| R2030 | On 08/05/2025 | Bond Future | 11.86 Put | 10.60000 | 0.01060 | 0.00000 | 10.69000 | 0.01069 | 10.600 | 6.64 | (0.01) | 0.00 | 0 | 1,640.00 |
| R2030 | On 08/05/2025 | Bond Future | 12.28 Put | 3.45000 | 0.00345 | 0.00000 | 3.52000 | 0.00352 | 3.450 | 6.64 | 0.00 | 0.00 | 0 | 2,280.00 |
| R2030 | On 07/08/2025 | Bond Future | 0.00 | 9.08883 | 96.32946 | 0.00000 | 9.05979 | 96.43170 | | 5.34 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 07/08/2025 | Bond Future | 10.48 Call | 5,139.98000 | 5.13998 | 0.00000 | 5,233.67000 | 5.23367 | 5,139.980 | 6.13 | 0.85 | 0.00 | 0 | 1,054.00 |
| R2030 | On 07/08/2025 | Bond Future | 12.12 Put | 43.13000 | 0.04313 | 0.00000 | 42.57000 | 0.04257 | 43.130 | 6.65 | (0.02) | 0.00 | 0 | 1,054.00 |
| R2030 | On 06/11/2025 | Bond Future | 0.00 | 9.17232 | 98.18982 | 0.00000 | 9.14137 | 98.29363 | | 5.15 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 05/02/2026 | Bond Future | 0.00 | 9.28114 | 96.03942 | 0.00000 | 9.24800 | 96.14475 | | 5.06 | 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 06/02/2025 | Bond Future | 0.00 | 9.60860 | 96.11899 | 0.00000 | 9.57307 | 96.29169 | | 7.27 | 0.00 | 445,030,923.70 | 4,630 | 118,383.00 |

| Contract Details | | | Strike | Call /Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|------------------|-----------|------------|--------------|--------------|----------------|-------------------|------------|----------------|-------------|------------------|---------------|
| R2032 | On 06/02/2025 | Bond Future | 9.42 | Call | 717.21000 | 0.71721 | 0.00000 | 808.59000 | 0.80859 | 717.210 | 6.82 | 0.38 | 0.00 | 0 | 800.00 | |
| R2032 | On 06/02/2025 | Bond Future | 9.92 | Call | 2,107.63000 | 2.10763 | 0.00000 | 2,252.78000 | 2.25278 | 2,107.630 | 7.52 | 0.69 | 0.00 | 0 | 800.00 | |
| R2032 | On 06/02/2025 | Bond Future | 10.61 | Put | 128.94000 | 0.12894 | 0.00000 | 126.84000 | 0.12684 | 128.940 | 8.53 | (0.08) | 0.00 | 0 | 800.00 | |
| R2032 | On 08/05/2025 | Bond Future | 0.00 | | 9.67860 | 93.89306 | 0.00000 | 9.64137 | 94.06896 | | 7.42 | 0.00 | 0.00 | 0 | 37,405.00 | |
| R2032 | On 08/05/2025 | Bond Future | 9.42 | Call | 1,234.10000 | 1.23410 | 0.00000 | 1,322.42000 | 1.32242 | 1,234.100 | 7.21 | 0.40 | 0.00 | 0 | 800.00 | |
| R2032 | On 08/05/2025 | Bond Future | 9.92 | Call | 2,464.93000 | 2.46493 | 0.00000 | 2,589.70000 | 2.58970 | 2,464.930 | 7.56 | 0.61 | 0.00 | 0 | 800.00 | |
| R2032 | On 08/05/2025 | Bond Future | 10.97 | Put | 314.58000 | 0.31458 | 0.00000 | 303.82000 | 0.30382 | 314.580 | 8.52 | (0.12) | 0.00 | 0 | 800.00 | |
| R2032 | On 07/08/2025 | Bond Future | 0.00 | | 9.76094 | 95.74762 | 0.00000 | 9.72190 | 95.92663 | | 7.31 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 06/11/2025 | Bond Future | 0.00 | | 9.86053 | 93.43578 | 0.00000 | 9.81952 | 93.61788 | | 7.86 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 05/02/2026 | Bond Future | 0.00 | | 9.97902 | 95.20188 | 0.00000 | 9.93587 | 95.38702 | | 7.53 | 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 | | 9.85436 | 104.45982 | 0.00000 | 9.81896 | 104.65611 | | 7.68 | 0.00 | 6,267,589.20 | 60 | 3,821.00 | |
| R2033 | On 08/05/2025 | Bond Future | 0.00 | | 9.93226 | 101.51754 | 0.00000 | 9.89524 | 101.71748 | | 7.98 | 0.00 | 0.00 | 0 | 0.00 | |
| R2033 | On 07/08/2025 | Bond Future | 0.00 | | 10.02184 | 103.52252 | 0.00000 | 9.98311 | 103.72600 | | 7.87 | 0.00 | 0.00 | 0 | 0.00 | |
| R2033 | On 06/11/2025 | Bond Future | 0.00 | | 10.12798 | 100.47759 | 0.00000 | 10.08740 | 100.68458 | | 8.44 | 0.00 | 0.00 | 0 | 0.00 | |
| R2033 | On 05/02/2026 | Bond Future | 0.00 | | 10.25196 | 102.37580 | 0.00000 | 10.20938 | 102.58628 | | 8.19 | 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 | | 10.24515 | 95.53866 | 0.00000 | 10.19966 | 95.80420 | | 8.95 | 0.00 | 3,343,853.10 | 35 | 87,872.00 | |
| R2035 | On 06/02/2025 | Bond Future | 10.10 | Call | 1,041.38000 | 1.04138 | 0.00000 | 1,186.66000 | 1.18666 | 1,041.380 | 8.76 | 0.41 | 0.00 | 0 | 15,000.00 | |
| R2035 | On 06/02/2025 | Bond Future | 10.26 | Call | 1,495.57000 | 1.49557 | 0.00000 | 1,669.24000 | 1.66924 | 1,495.570 | 8.96 | 0.52 | 0.00 | 0 | 100.00 | |
| R2035 | On 06/02/2025 | Bond Future | 10.34 | Call | 1,757.11000 | 1.75711 | 0.00000 | 1,943.65000 | 1.94365 | 1,757.110 | 9.07 | 0.57 | 0.00 | 0 | 1,000.00 | |
| R2035 | On 06/02/2025 | Bond Future | 10.65 | Put | 630.87000 | 0.63087 | 0.00000 | 590.86000 | 0.59086 | 630.870 | 9.47 | (0.26) | 0.00 | 0 | 1,100.00 | |
| R2035 | On 06/02/2025 | Bond Future | 11.10 | Put | 221.00000 | 0.22100 | 0.00000 | 209.63000 | 0.20963 | 221.000 | 10.06 | (0.11) | 0.00 | 0 | 7,500.00 | |
| R2035 | On 06/02/2025 | Bond Future | 11.30 | Put | 134.33000 | 0.13433 | 0.00000 | 128.55000 | 0.12855 | 134.330 | 10.32 | (0.07) | 0.00 | 0 | 1,100.00 | |
| R2035 | On 08/05/2025 | Bond Future | 0.00 | | 10.32433 | 92.95472 | 0.00000 | 10.27704 | 93.22536 | | 9.35 | 0.00 | 0.00 | 0 | 1,000.00 | |
| R2035 | On 08/05/2025 | Bond Future | 10.44 | Call | 2,664.39000 | 2.66439 | 0.00000 | 2,839.53000 | 2.83953 | 2,664.390 | 9.58 | 0.56 | 0.00 | 0 | 150.00 | |
| R2035 | On 08/05/2025 | Bond Future | 10.95 | Put | 1,077.58000 | 1.07758 | 0.00000 | 1,024.89000 | 1.02489 | 1,077.580 | 10.19 | (0.27) | 0.00 | 0 | 150.00 | |
| R2035 | On 08/05/2025 | Bond Future | 11.46 | Call | 6,746.23000 | 6.74623 | 0.00000 | 6,990.27000 | 6.99027 | 6,746.230 | 10.81 | 0.84 | 0.00 | 0 | 400.00 | |
| R2035 | On 08/05/2025 | Bond Future | 11.70 | Put | 406.97000 | 0.40697 | 0.00000 | 388.15000 | 0.38815 | 406.970 | 11.09 | (0.12) | 0.00 | 0 | 150.00 | |
| R2035 | On 08/05/2025 | Bond Future | 12.70 | Put | 84.49000 | 0.08449 | 0.00000 | 81.14000 | 0.08114 | 84.490 | 11.73 | (0.03) | 0.00 | 0 | 400.00 | |
| R2035 | On 08/05/2025 | Bond Future | 13.35 | Put | 21.65000 | 0.02165 | 0.00000 | 20.91000 | 0.02091 | 21.650 | 11.73 | (0.01) | 0.00 | 0 | 400.00 | |
| R2035 | On 07/08/2025 | Bond Future | 0.00 | | 10.41462 | 94.79112 | 0.00000 | 10.36541 | 95.06674 | | 9.29 | 0.00 | 0.00 | 0 | 0.00 | |
| R2035 | On 06/11/2025 | Bond Future | 0.00 | | 10.52199 | 92.11586 | 0.00000 | 10.47074 | 92.39643 | | 10.16 | 0.00 | 0.00 | 0 | 0.00 | |
| R2035 | On 05/02/2026 | Bond Future | 0.00 | | 10.64597 | 93.85753 | 0.00000 | 10.59250 | 94.14301 | | 9.84 | 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 | | 10.65671 | 85.85451 | 0.00000 | 10.59078 | 86.25064 | | 10.34 | 0.00 | 240,392,628.00 | 2,800 | 164,942.00 | |
| R2037 | On 08/05/2025 | Bond Future | 0.00 | | 10.74794 | 87.58552 | 0.00000 | 10.67954 | 87.98939 | | 10.36 | 0.00 | 0.00 | 0 | 3,975.00 | |
| R2037 | On 08/05/2025 | Bond Future | 12.55 | Call | 9,989.73000 | 9.98973 | 0.00000 | 10,374.57000 | 10.37457 | 9,989.730 | 12.75 | 0.93 | 0.00 | 0 | 15,000.00 | |
| R2037 | On 08/05/2025 | Bond Future | 13.30 | Call | 13,402.1800 0 | 13.40218 | 0.00000 | 13,800.65000 | 13.80065 | 13,402.180 | 13.01 | 0.98 | 0.00 | 0 | 7,500.00 | |
| R2037 | On 08/05/2025 | Bond Future | 13.35 | Call | 13,626.2800 0 | 13.62628 | 0.00000 | 14,025.25000 | 14.02525 | 13,626.280 | 13.01 | 0.98 | 0.00 | 0 | 7,500.00 | |
| R2037 | On 07/08/2025 | Bond Future | 0.00 | | 10.85080 | 85.05487 | 0.00000 | 10.77975 | 85.46638 | | 10.88 | 0.00 | 0.00 | 0 | 15.00 | |
| R2037 | On 07/08/2025 | Bond Future | 10.34 | Call | 1,701.31000 | 1.70131 | 0.00000 | 1,870.05000 | 1.87005 | 1,701.310 | 10.44 | 0.36 | 0.00 | 0 | 2,541.00 | |
| R2037 | On 07/08/2025 | Bond Future | 10.55 | Call | 2,211.22000 | 2.21122 | 0.00000 | 2,408.41000 | 2.40841 | 2,211.220 | 10.66 | 0.42 | 0.00 | 0 | 2,341.00 | |
| R2037 | On 07/08/2025 | Bond Future | 10.64 | Call | 2,454.46000 | 2.45446 | 0.00000 | 2,663.62000 | 2.66362 | 2,454.460 | 10.76 | 0.45 | 0.00 | 0 | 200.00 | |
| R2037 | On 07/08/2025 | Bond Future | 11.07 | Put | 2,537.09000 | 2.53709 | 0.00000 | 2,387.58000 | 2.38758 | 2,537.090 | 11.25 | (0.42) | 0.00 | 0 | 2,541.00 | |
| R2037 | On 07/08/2025 | Bond Future | 11.42 | Put | 1,855.49000 | 1.85549 | 0.00000 | 1,741.86000 | 1.74186 | 1,855.490 | 11.68 | (0.33) | 0.00 | 0 | 2,541.00 | |

| 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 | 11.82 | Put | 1,289.36000 | | 1.28936 | 0.00000 | 1,208.14000 | 1.20814 | 1,289.360 | 12.17 | (0.24) | 0.00 | 0 | 2,541.00 |
| R2037 | On 07/08/2025 | Bond Future | 12.17 | Put | 933.17000 | | 0.93317 | 0.00000 | 873.52000 | 0.87352 | 933.170 | 12.59 | (0.18) | 0.00 | 0 | 2,541.00 |
| R2037 | On 06/11/2025 | Bond Future | 0.00 | | 10.95797 | | 86.69661 | 0.00000 | 10.88423 | 87.11568 | | 11.42 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 05/02/2026 | Bond Future | 0.00 | | 11.07968 | | 84.07723 | 0.00000 | 11.00301 | 84.50388 | | 11.71 | 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 | | 10.79285 | | 104.54531 | 0.00000 | 10.73726 | 104.93369 | | 9.94 | 0.00 | 0.00 | 0 | 6,650.00 |
| R2038 | On 08/05/2025 | Bond Future | 0.00 | | 10.88800 | | 101.16294 | 0.00000 | 10.83027 | 101.55888 | | 10.47 | 0.00 | 0.00 | 0 | 1,923.00 |
| R2038 | On 07/08/2025 | Bond Future | 0.00 | | 10.99248 | | 103.16071 | 0.00000 | 10.93252 | 103.56405 | | 10.46 | 0.00 | 0.00 | 0 | 0.00 |
| R2038 | On 06/11/2025 | Bond Future | 0.00 | | 11.11017 | | 99.66689 | 0.00000 | 11.04783 | 100.07761 | | 11.57 | 0.00 | 0.00 | 0 | 0.00 |
| R2038 | On 06/11/2025 | Bond Future | 10.98 | Call | 4,026.43000 | | 4.02643 | 0.00000 | 4,250.92000 | 4.25092 | 4,026.430 | 11.55 | 0.49 | 0.00 | 0 | 1,770.00 |
| R2038 | On 06/11/2025 | Bond Future | 12.33 | Put | 1,912.69000 | | 1.91269 | 0.00000 | 1,831.60000 | 1.83160 | 1,912.690 | 12.95 | (0.24) | 0.00 | 0 | 1,770.00 |
| R2038 | On 05/02/2026 | Bond Future | 0.00 | | 11.24145 | | 101.54898 | 0.00000 | 11.17658 | 101.96707 | | 11.28 | 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 | | 10.92350 | | 86.24119 | 0.00000 | 10.87309 | 86.57065 | | 11.25 | 0.00 | 26,821,010.09 | 311 | 68,304.00 |
| R2040 | On 06/02/2025 | Bond Future | 11.00 | Call | 1,901.13000 | | 1.90113 | 0.00000 | 2,126.18000 | 2.12618 | 1,901.130 | 11.25 | 0.56 | 0.00 | 0 | 780.00 |
| R2040 | On 06/02/2025 | Bond Future | 11.70 | Put | 305.30000 | | 0.30530 | 0.00000 | 285.03000 | 0.28503 | 305.300 | 12.40 | (0.13) | 0.00 | 0 | 780.00 |
| R2040 | On 06/02/2025 | Bond Future | 12.20 | Put | 89.61000 | | 0.08961 | 0.00000 | 85.44000 | 0.08544 | 89.610 | 13.21 | (0.04) | 0.00 | 0 | 780.00 |
| R2040 | On 08/05/2025 | Bond Future | 0.00 | | 11.01624 | | 87.97997 | 0.00000 | 10.96404 | 88.31584 | | 11.28 | 0.00 | 0.00 | 0 | 3,900.00 |
| R2040 | On 08/05/2025 | Bond Future | 12.75 | Call | 10,428.87000 | | 10.42887 | 0.00000 | 10,749.27000 | 10.74927 | 10,428.870 | 13.83 | 0.92 | 0.00 | 0 | 15,000.00 |
| R2040 | On 08/05/2025 | Bond Future | 13.43 | Call | 13,702.52000 | | 13.70252 | 0.00000 | 14,033.40000 | 14.03340 | 13,702.520 | 14.18 | 0.97 | 0.00 | 0 | 7,500.00 |
| R2040 | On 08/05/2025 | Bond Future | 13.50 | Call | 14,033.36000 | | 14.03336 | 0.00000 | 14,364.86000 | 14.36486 | 14,033.360 | 14.18 | 0.97 | 0.00 | 0 | 7,500.00 |
| R2040 | On 07/08/2025 | Bond Future | 0.00 | | 11.11977 | | 85.20647 | 0.00000 | 11.06567 | 85.54855 | | 11.90 | 0.00 | 0.00 | 0 | 16.00 |
| R2040 | On 06/11/2025 | Bond Future | 0.00 | | 11.22670 | | 86.85080 | 0.00000 | 11.17067 | 87.19911 | | 12.53 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 05/02/2026 | Bond Future | 0.00 | | 11.34697 | | 83.98342 | 0.00000 | 11.28883 | 84.33803 | | 12.91 | 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 | | 11.01569 | | 82.38159 | 0.00000 | 10.98070 | 82.61839 | | 12.19 | 0.00 | 0.00 | 0 | 70,194.00 |
| R2044 | On 06/02/2025 | Bond Future | 10.65 | Call | 682.65000 | | 0.68265 | 0.00000 | 782.80000 | 0.78280 | 682.650 | 11.61 | 0.28 | 0.00 | 0 | 8,825.00 |
| R2044 | On 06/02/2025 | Bond Future | 11.15 | Call | 2,218.07000 | | 2.21807 | 0.00000 | 2,398.50000 | 2.39850 | 2,218.070 | 12.46 | 0.59 | 0.00 | 0 | 8,825.00 |
| R2044 | On 06/02/2025 | Bond Future | 11.50 | Put | 637.22000 | | 0.63722 | 0.00000 | 614.65000 | 0.61465 | 637.220 | 13.09 | (0.23) | 0.00 | 0 | 8,825.00 |
| R2044 | On 06/02/2025 | Bond Future | 12.00 | Call | 6,441.19000 | | 6.44119 | 0.00000 | 6,674.89000 | 6.67489 | 6,441.190 | 13.99 | 0.91 | 0.00 | 0 | 422.00 |
| R2044 | On 06/02/2025 | Bond Future | 12.50 | Call | 9,175.93000 | | 9.17593 | 0.00000 | 9,413.60000 | 9.41360 | 9,175.930 | 14.84 | 0.97 | 0.00 | 0 | 422.00 |
| R2044 | On 06/02/2025 | Bond Future | 13.75 | Put | 1.14000 | | 0.00114 | 0.00000 | 1.29000 | 0.00129 | 1.140 | 15.69 | 0.00 | 0.00 | 0 | 422.00 |
| R2044 | On 08/05/2025 | Bond Future | 0.00 | | 11.10379 | | 84.04251 | 0.00000 | 11.06762 | 84.28389 | | 12.24 | 0.00 | 0.00 | 0 | 7,734.00 |
| R2044 | On 08/05/2025 | Bond Future | 10.92 | Call | 2,110.33000 | | 2.11033 | 0.00000 | 2,244.17000 | 2.24417 | 2,110.330 | 12.12 | 0.44 | 0.00 | 0 | 2,490.00 |
| R2044 | On 08/05/2025 | Bond Future | 11.65 | Put | 1,439.31000 | | 1.43931 | 0.00000 | 1,392.77000 | 1.39277 | 1,439.310 | 13.28 | (0.30) | 0.00 | 0 | 2,490.00 |
| R2044 | On 08/05/2025 | Bond Future | 12.40 | Put | 577.38000 | | 0.57738 | 0.00000 | 561.34000 | 0.56134 | 577.380 | 14.47 | (0.14) | 0.00 | 0 | 2,490.00 |
| R2044 | On 07/08/2025 | Bond Future | 0.00 | | 11.20157 | | 81.31648 | 0.00000 | 11.16416 | 81.56225 | | 12.94 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/11/2025 | Bond Future | 0.00 | | 11.30199 | | 82.88563 | 0.00000 | 11.26332 | 83.13582 | | 13.65 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 05/02/2026 | Bond Future | 0.00 | | 11.41429 | | 80.06846 | 0.00000 | 11.37425 | 80.32307 | | 14.09 | 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 | | 10.94973 | | 85.58637 | 0.00000 | 10.91472 | 85.83381 | | 12.17 | 0.00 | 0.00 | 0 | 274,236.00 |
| R2048 | On 06/02/2025 | Bond Future | 10.30 | Call | 254.33000 | | 0.25433 | 0.00000 | 308.48000 | 0.30848 | 254.330 | 11.11 | 0.13 | 0.00 | 0 | 660.00 |
| R2048 | On 06/02/2025 | Bond Future | 11.00 | Call | 1,945.30000 | | 1.94530 | 0.00000 | 2,121.49000 | 2.12149 | 1,945.300 | 12.17 | 0.54 | 0.00 | 0 | 660.00 |
| R2048 | On 06/02/2025 | Bond Future | 11.70 | Put | 353.38000 | | 0.35338 | 0.00000 | 343.74000 | 0.34374 | 353.380 | 13.42 | (0.14) | 0.00 | 0 | 660.00 |
| R2048 | On 08/05/2025 | Bond Future | 0.00 | | 11.02753 | | 82.86527 | 0.00000 | 10.99141 | 83.11737 | | 12.89 | 0.00 | 0.00 | 0 | 16,826.00 |

| 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 07/08/2025 | Bond Future | 0.00 | 11.11326 | 84.50220 | 0.00000 | 11.07595 | 84.75898 | | 12.93 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2025 | Bond Future | 0.00 | 11.21047 | 81.69124 | 0.00000 | 11.17191 | 81.95264 | | 14.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 05/02/2026 | Bond Future | 0.00 | 11.31903 | 83.23513 | 0.00000 | 11.27912 | 83.50112 | | 13.80 | 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 | 10.95823 | 110.03140 | 0.00000 | 10.91295 | 110.44586 | | 12.32 | 0.00 | 0.00 | 0 | 2,011.00 |
| R2053 | On 08/05/2025 | Bond Future | 0.00 | 11.03885 | 106.38230 | 0.00000 | 10.99204 | 106.80488 | | 13.05 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 07/08/2025 | Bond Future | 0.00 | 11.12623 | 108.48305 | 0.00000 | 11.07784 | 108.91352 | | 13.09 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 06/11/2025 | Bond Future | 0.00 | 11.22318 | 104.71359 | 0.00000 | 11.17310 | 105.15198 | | 13.74 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 05/02/2026 | Bond Future | 0.00 | 11.32977 | 106.69076 | 0.00000 | 11.27790 | 107.13701 | | 13.59 | 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 | 10.41533 | 75.20880 | 0.00000 | 10.35968 | 75.50280 | | 10.29 | 0.00 | 0.00 | 0 | 11,154.00 |
| R209 | On 08/05/2025 | Bond Future | 0.00 | 10.49294 | 73.57070 | 0.00000 | 10.43531 | 73.87041 | | 10.75 | 0.00 | 0.00 | 0 | 6,367.00 |
| R209 | On 07/08/2025 | Bond Future | 0.00 | 10.57915 | 75.02391 | 0.00000 | 10.51945 | 75.32928 | | 10.75 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2025 | Bond Future | 0.00 | 10.67724 | 73.32070 | 0.00000 | 10.61535 | 73.63165 | | 11.77 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 05/02/2026 | Bond Future | 0.00 | 10.78771 | 74.70678 | 0.00000 | 10.72349 | 75.02332 | | 11.49 | 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 | 244.41751 | 244.41751 | 0.00000 | 244.43434 | 244.43434 | | 0.00 | 0.00 | 0.00 | 0 | 991.00 |
| R210 | On 08/05/2025 | Bond Future | 0.00 | 246.04078 | 246.04078 | 0.00000 | 246.05728 | 246.05728 | | 0.00 | 0.00 | 0.00 | 0 | 300.00 |
| R210 | On 07/08/2025 | Bond Future | 0.00 | 250.96119 | 250.96119 | 0.00000 | 250.97698 | 250.97698 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 06/11/2025 | Bond Future | 0.00 | 252.44661 | 252.44661 | 0.00000 | 252.46147 | 252.46147 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 05/02/2026 | Bond Future | 0.00 | 257.28602 | 257.28602 | 0.00000 | 257.30012 | 257.30012 | | 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 | 9.37152 | 92.40326 | 0.00000 | 9.34103 | 92.53236 | | 6.55 | 0.00 | 0.00 | 0 | 74,381.00 |
| R213 | On 08/05/2025 | Bond Future | 0.00 | 9.43302 | 90.70908 | 0.00000 | 9.40096 | 90.84052 | | 6.61 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2025 | Bond Future | 0.00 | 9.50844 | 92.50142 | 0.00000 | 9.47467 | 92.63511 | | 6.47 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2025 | Bond Future | 0.00 | 9.60776 | 90.73482 | 0.00000 | 9.57212 | 90.87070 | | 6.73 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 05/02/2026 | Bond Future | 0.00 | 9.73026 | 92.45165 | 0.00000 | 9.69251 | 92.58974 | | 6.38 | 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 | 10.76719 | 70.67089 | 0.00000 | 10.71681 | 70.95830 | | 11.78 | 0.00 | 0.00 | 0 | 18,407.00 |
| R214 | On 06/02/2025 | Bond Future | 11.75 Call | 5,424.00000 | 5.42400 | 0.00000 | 5,701.79000 | 5.70179 | 5,424.000 | 13.51 | 0.92 | 0.00 | 0 | 521.00 |
| R214 | On 06/02/2025 | Bond Future | 12.25 Call | 7,753.39000 | 7.75339 | 0.00000 | 8,039.15000 | 8.03915 | 7,753.390 | 14.33 | 0.97 | 0.00 | 0 | 521.00 |
| R214 | On 06/02/2025 | Bond Future | 13.63 Put | 0.42000 | 0.00042 | 0.00000 | 0.45000 | 0.00045 | 0.420 | 15.15 | 0.00 | 0.00 | 0 | 521.00 |
| R214 | On 08/05/2025 | Bond Future | 0.00 | 10.84187 | 68.79248 | 0.00000 | 10.78990 | 69.08552 | | 12.40 | 0.00 | 0.00 | 0 | 3,232.00 |
| R214 | On 07/08/2025 | Bond Future | 0.00 | 10.92448 | 70.15161 | 0.00000 | 10.87084 | 70.45016 | | 12.44 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2025 | Bond Future | 0.00 | 11.01905 | 68.20633 | 0.00000 | 10.96365 | 68.51039 | | 13.76 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 05/02/2026 | Bond Future | 0.00 | 11.12506 | 69.49599 | 0.00000 | 11.06778 | 69.80549 | | 13.47 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 1,693,568,067.75 | | 17,783 | 1,578,217.00 |
| Grand Total: | | | | | | | | | | | 1,693,568,067.75 | | 17,783 | 1,578,217.00 |