

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 07/11/2024	Bond Future	0.00	132.99594	132.99594	0.00000	132.88716	132.88716		0.00	0.00	0.00	0	8,202.00
I2029	On 06/02/2025	Bond Future	0.00	135.84215	135.84215	0.00000	135.73046	135.73046		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.28029	137.28029	0.00000	137.16562	137.16562		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.12106	140.12106	0.00000	140.00343	140.00343		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	141.49267	141.49267	0.00000	141.37203	141.37203		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	126.50072	126.50072	0.00000	126.50672	126.50672		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	129.20815	129.20815	0.00000	129.21362	129.21362		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	130.40636	130.40636	0.00000	130.41150	130.41150		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	133.10510	133.10510	0.00000	133.10970	133.10970		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	134.23304	134.23304	0.00000	134.23710	134.23710		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	138.67372	138.67372	0.00000	138.67986	138.67986		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	139.53121	139.53121	0.00000	139.53691	139.53691		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	142.47319	142.47319	0.00000	142.47840	142.47840		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.27031	143.27031	0.00000	143.27509	143.27509		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	146.15391	146.15391	0.00000	146.15804	146.15804		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	119.47367	119.47367	0.00000	119.11490	119.11490		0.00	0.00	0.00	0	18,131.00
I2046	On 06/02/2025	Bond Future	0.00	122.03029	122.03029	0.00000	121.66328	121.66328		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	122.36159	122.36159	0.00000	121.98622	121.98622		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	124.89229	124.89229	0.00000	124.50875	124.50875		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	125.12625	125.12625	0.00000	124.73441	124.73441		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	120.89094	120.89094	0.00000	120.99851	120.99851		0.00	0.00	0.00	0	15,424.00
I2050	On 06/02/2025	Bond Future	0.00	121.12632	121.12632	0.00000	121.23578	121.23578		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	123.68021	123.68021	0.00000	123.79130	123.79130		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.84039	123.84039	0.00000	123.95335	123.95335		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	126.33242	126.33242	0.00000	126.44719	126.44719		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	359.59700	359.59700	0.00000	359.59700	359.59700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	368.44200	368.44200	0.00000	368.22100	368.22100		0.00	0.00	0.00	0	594.00
IGOV	On 06/02/2025	Index Future	0.00	376.32600	376.32600	0.00000	376.09900	376.09900		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	384.26300	384.26300	0.00000	384.03000	384.03000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	392.21800	392.21800	0.00000	391.97800	391.97800		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	400.12500	400.12500	0.00000	399.87900	399.87900		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

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	
R213	On 07/08/2025	Bond Future	0.00	10.10739	90.17046	0.00000	10.10223	90.19022		7.80	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	10.22910	88.40606	0.00000	10.22375	88.42579		7.47	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	11.49116	64.88442	0.00000	11.52824	64.69163		14.05	0.00	0.00	0	20,267.00
R214	On 06/02/2025	Bond Future	0.00	11.58306	66.25739	0.00000	11.62149	66.06022		13.88	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,097.44000	3.09744	0.00000	2,993.23000	2.99323	3,097.440	14.26	0.57	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	4,702.33000	4.70233	0.00000	4,571.53000	4.57153	4,702.330	15.06	0.70	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	366.14000	0.36614	0.00000	388.72000	0.38872	366.140	17.01	(0.09)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.67650	64.33253	0.00000	11.71629	64.13099		14.54	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.77897	65.64736	0.00000	11.82022	65.44139		15.26	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.89662	63.64817	0.00000	11.93941	63.43780		15.16	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 :											1,029,285,513.40		10,989	1,480,657.00
Grand Total:											1,029,285,513.40		10,989	1,480,657.00