

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 08/05/2025	Bond Future	0.00	136.18784	136.18784	0.00000	136.19669	136.19669		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025	Bond Future	0.00	138.92929	138.92929	0.00000	138.93769	138.93769		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	140.22470	140.22470	0.00000	140.23274	140.23274		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00	142.73582	142.73582	0.00000	142.82331	142.82331		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 06/02/2025	Bond Future	0.00	127.84369	127.84369	0.00000	128.13488	128.13488		0.00	0.00	0.00	0	6,341.00
I2033	On 08/05/2025	Bond Future	0.00	128.98026	128.98026	0.00000	129.27723	129.27723		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	131.57667	131.57667	0.00000	131.87902	131.87902		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	132.62583	132.62583	0.00000	132.93360	132.93360		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00	135.00099	135.00099	0.00000	135.38945	135.38945		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	137.38684	137.38684	0.00000	137.32010	137.32010		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025	Bond Future	0.00	140.24003	140.24003	0.00000	140.17166	140.17166		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00	140.92127	140.92127	0.00000	140.85074	140.85074		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	143.69975	143.69975	0.00000	143.62717	143.62717		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00	144.09499	144.09499	0.00000	144.10248	144.10248		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	119.64805	119.64805	0.00000	119.20906	119.20906		0.00	0.00	56,114,935.45	469	18,375.00
I2046	On 08/05/2025	Bond Future	0.00	119.90294	119.90294	0.00000	119.45456	119.45456		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	122.31604	122.31604	0.00000	121.85810	121.85810		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	122.45704	122.45704	0.00000	121.98953	121.98953		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00	124.64648	124.64648	0.00000	124.24022	124.24022		0.00	0.00	58,459,199.12	469	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	118.61552	118.61552	0.00000	118.02405	118.02405		0.00	0.00	55,630,678.88	469	16,300.00
I2050	On 08/05/2025	Bond Future	0.00	121.07905	121.07905	0.00000	120.47492	120.47492		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.12939	121.12939	0.00000	120.51249	120.51249		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	123.51755	123.51755	0.00000	122.88789	122.88789		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00	123.30148	123.30148	0.00000	122.73010	122.73010		0.00	0.00	57,828,394.12	469	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.67800	362.67800	0.00000	362.67800	362.67800		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	371.18600	371.18600	0.00000	370.78600	370.78600		0.00	0.00	51,966,040.00	14	874.00
IGOV	On 08/05/2025	Index Future	0.00	378.89600	378.89600	0.00000	378.48600	378.48600		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	386.52500	386.52500	0.00000	386.10600	386.10600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	394.15500	394.15500	0.00000	393.72500	393.72500		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00	401.22700	401.22700	0.00000	401.01000	401.01000		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

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/08/2025	Bond Future	12.12 Put	91.13000	0.09113	0.00000	96.42000	0.09642	91.130	6.84	(0.04)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.42603	97.34405	0.00000	9.42706	97.34064	5.23	0.00	0.00	0	0.00		
R2030	On 05/02/2026	Bond Future	0.00	9.59431	95.05105	0.00000	9.57754	95.10366	5.13	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	9.81402	95.12846	0.00000	9.81483	95.12458	7.55	0.00	0.00	0	110,539.00		
R2032	On 06/02/2025	Bond Future	9.42 Call	582.22000	0.58222	0.00000	602.84000	0.60284	582.220	7.25	0.29	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,663.31000	1.66331	0.00000	1,669.95000	1.66995	1,663.310	7.73	0.56	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	327.34000	0.32734	0.00000	324.41000	0.32441	327.340	8.52	(0.16)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.88701	92.91609	0.00000	9.88790	92.91195	7.62	0.00	0.00	0	37,405.00		
R2032	On 08/05/2025	Bond Future	9.42 Call	986.15000	0.98615	0.00000	1,012.73000	1.01273	986.150	7.29	0.33	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	2,012.28000	2.01228	0.00000	2,040.26000	2.04026	2,012.280	7.57	0.52	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	512.83000	0.51283	0.00000	534.01000	0.53401	512.830	8.48	(0.17)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.97734	94.76318	0.00000	9.97837	94.75853	7.43	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00	10.08525	92.44590	0.00000	10.08643	92.44074	7.97	0.00	0.00	0	0.00		
R2032	On 05/02/2026	Bond Future	0.00	10.24497	94.07102	0.00000	10.23341	94.11981	7.51	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	10.14430	102.87090	0.00000	10.13481	102.92239	7.98	0.00	156,980,993.40	1,526	1,942.00		
R2033	On 08/05/2025	Bond Future	0.00	10.22915	99.93276	0.00000	10.21924	99.98513	8.23	0.00	0.00	0	0.00		
R2033	On 07/08/2025	Bond Future	0.00	10.33069	101.91907	0.00000	10.32039	101.97200	8.03	0.00	0.00	0	0.00		
R2033	On 06/11/2025	Bond Future	0.00	10.44943	98.85759	0.00000	10.43870	98.91111	8.54	0.00	0.00	0	0.00		
R2033	On 05/02/2026	Bond Future	0.00	10.61731	100.59348	0.00000	10.59396	100.70613	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	10.48887	94.13349	0.00000	10.51063	94.00945	9.32	0.00	10,166,416.92	108	89,233.00		
R2035	On 06/02/2025	Bond Future	10.10 Call	718.66000	0.71866	0.00000	673.50000	0.67350	718.660	8.83	0.29	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	1,051.80000	1.05180	0.00000	993.96000	0.99396	1,051.800	9.02	0.38	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	1,248.74000	1.24874	0.00000	1,185.10000	1.18510	1,248.740	9.12	0.43	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,278.51000	1.27851	0.00000	1,318.47000	1.31847	1,278.510	9.52	(0.41)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10 Put	573.45000	0.57345	0.00000	591.65000	0.59165	573.450	10.12	(0.22)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	391.76000	0.39176	0.00000	404.74000	0.40474	391.760	10.39	(0.16)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.57216	91.55386	0.00000	10.59484	91.42711	9.68	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	10.44 Call	2,079.96000	2.07996	0.00000	2,000.88000	2.00088	2,079.960	9.61	0.46	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,640.70000	1.64070	0.00000	1,665.53000	1.66553	1,640.700	10.22	(0.36)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	5,711.78000	5.71178	0.00000	5,594.91000	5.59491	5,711.780	10.84	0.77	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	700.39000	0.70039	0.00000	706.82000	0.70682	700.390	11.12	(0.18)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	198.58000	0.19858	0.00000	198.95000	0.19895	198.580	12.06	(0.06)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	63.89000	0.06389	0.00000	63.50000	0.06350	63.890	12.06	(0.02)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.67078	93.37426	0.00000	10.69449	93.24462	9.51	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00	10.78679	90.68454	0.00000	10.81161	90.55193	10.35	0.00	0.00	0	0.00		
R2035	On 05/02/2026	Bond Future	0.00	10.94569	92.27940	0.00000	10.96148	92.19729	9.83	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	10.87959	84.53415	0.00000	10.89093	84.46774	10.75	0.00	7,861,675.95	93	166,092.00		
R2037	On 08/05/2025	Bond Future	0.00	10.97408	86.26906	0.00000	10.98589	86.20109	10.70	0.00	0.00	0	3,975.00		
R2037	On 08/05/2025	Bond Future	12.55 Call	8,858.55000	8.85855	0.00000	8,786.41000	8.78641	8,858.550	12.76	0.89	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	12,176.43000	12.17643	0.00000	12,105.70000	12.10570	12,176.430	13.34	0.95	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	12,394.34000	12.39434	0.00000	12,323.72000	12.32372	12,394.340	13.34	0.96	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	11.08404	83.72328	0.00000	11.09639	83.65358	11.11	0.00	0.00	0	15.00		

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	896.98000	0.89698	0.00000	935.83000	0.93583	896.980	13.36	(0.27)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.31170	80.92708	0.00000	11.33942	80.74222		13.20	0.00	0.00	0	15,902.00
R2048	On 07/08/2025	Bond Future	0.00		11.40575	82.53601	0.00000	11.43451	82.34707		13.09	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.51161	79.69828	0.00000	11.54146	79.50531		14.05	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.64801	81.09861	0.00000	11.67165	80.94884		13.67	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		11.25769	107.36145	0.00000	11.27931	107.17336		12.67	0.00	0.00	0	2,011.00
R2053	On 08/05/2025	Bond Future	0.00		11.34443	103.69625	0.00000	11.36684	103.50410		13.34	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.44116	105.75689	0.00000	11.46443	105.56051		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.54787	101.94958	0.00000	11.57207	101.74886		13.63	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.68346	103.73760	0.00000	11.70120	103.59349		13.45	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		10.64179	74.02850	0.00000	10.65818	73.94407		10.70	0.00	0.00	0	13,072.00
R209	On 08/05/2025	Bond Future	0.00		10.72252	72.39278	0.00000	10.73955	72.30641		11.11	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00		10.81539	73.83194	0.00000	10.83312	73.74353		10.98	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.92031	72.11622	0.00000	10.93878	72.02578		11.99	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.06005	73.38431	0.00000	11.07047	73.33434		11.48	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		244.64239	244.64239	0.00000	244.65942	244.65942		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00		246.34290	246.34290	0.00000	246.35976	246.35976		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00		251.30123	251.30123	0.00000	251.31733	251.31733		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.81530	252.81530	0.00000	252.83071	252.83071		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.33983	257.33983	0.00000	257.49898	257.49898		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		9.56124	91.60513	0.00000	9.56202	91.60186		6.82	0.00	0.00	0	73,327.00
R213	On 08/05/2025	Bond Future	0.00		9.62502	89.92685	0.00000	9.62588	89.92337		6.81	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.70827	91.71532	0.00000	9.70929	91.71133		6.59	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.81586	89.94647	0.00000	9.81704	89.94203		6.80	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		9.98379	91.53096	0.00000	9.97062	91.57850		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		11.02995	69.20069	0.00000	11.04634	69.11056		12.23	0.00	0.00	0	18,222.00
R214	On 06/02/2025	Bond Future	11.75	Call	4,251.19000	4.25119	0.00000	4,171.59000	4.17159	4,251.190	13.54	0.82	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	6,412.84000	6.41284	0.00000	6,326.77000	6.32677	6,412.840	14.40	0.92	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	6.52000	0.00652	0.00000	6.66000	0.00666	6.520	15.65	0.00	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.10875	67.31672	0.00000	11.12571	67.22456		12.80	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00		11.19872	68.65519	0.00000	11.21630	68.56094		12.69	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.30085	66.69048	0.00000	11.31910	66.59405		14.01	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		11.43379	67.86344	0.00000	11.44522	67.80413		13.44	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 :											1,409,731,651.33	12,101	1,530,318.00		

Grand Total:

1,409,731,651.33

12,101 1,530,318.00