

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	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	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	0.00	
I2033	On 06/02/2025		Bond Future	0.00	128.09605	128.09605	0.00000	128.19826	128.19826		0.00	0.00	0	4,220.00	
I2033	On 08/05/2025		Bond Future	0.00	129.15507	129.15507	0.00000	129.25973	129.25973		0.00	0.00	0	9,729.00	
I2033	On 07/08/2025		Bond Future	0.00	131.71843	131.71843	0.00000	131.82481	131.82481		0.00	0.00	0	0.00	
I2033	On 06/11/2025		Bond Future	0.00	132.76858	132.76858	0.00000	132.87652	132.87652		0.00	0.00	0	0.00	
I2033	On 05/02/2026		Bond Future	0.00	135.31130	135.31130	0.00000	135.42087	135.42087		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	0.00	
I2038	On 06/02/2025		Bond Future	0.00	137.04975	137.04975	0.00000	137.79636	137.79636		0.00	0.00	10,004,631.75	73	366.00
I2038	On 08/05/2025		Bond Future	0.00	139.79548	139.79548	0.00000	140.55752	140.55752		0.00	0.00	10,205,070.04	73	2,940.00
I2038	On 07/08/2025		Bond Future	0.00	140.45039	140.45039	0.00000	141.22713	141.22713		0.00	0.00	0	0.00	
I2038	On 06/11/2025		Bond Future	0.00	143.20167	143.20167	0.00000	143.99321	143.99321		0.00	0.00	0	0.00	
I2038	On 05/02/2026		Bond Future	0.00	143.78588	143.78588	0.00000	144.59174	144.59174		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	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	0.00	
I2046	On 06/02/2025		Bond Future	0.00	119.20929	119.20929	0.00000	120.10133	120.10133		0.00	0.00	0	8,406.00	
I2046	On 08/05/2025		Bond Future	0.00	119.38861	119.38861	0.00000	120.29888	120.29888		0.00	0.00	0	19,726.00	
I2046	On 07/08/2025		Bond Future	0.00	121.75795	121.75795	0.00000	122.68600	122.68600		0.00	0.00	0	0.00	
I2046	On 06/11/2025		Bond Future	0.00	121.89395	121.89395	0.00000	122.83979	122.83979		0.00	0.00	0	0.00	
I2046	On 05/02/2026		Bond Future	0.00	124.22717	124.22717	0.00000	125.19053	125.19053		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	0.00	
I2050	On 06/02/2025		Bond Future	0.00	118.81189	118.81189	0.00000	119.31873	119.31873		0.00	0.00	0	7,469.00	
I2050	On 08/05/2025		Bond Future	0.00	121.19224	121.19224	0.00000	121.70977	121.70977		0.00	0.00	0	16,345.00	
I2050	On 07/08/2025		Bond Future	0.00	121.23611	121.23611	0.00000	121.76351	121.76351		0.00	0.00	0	0.00	
I2050	On 06/11/2025		Bond Future	0.00	123.61089	123.61089	0.00000	124.14823	124.14823		0.00	0.00	0	0.00	
I2050	On 05/02/2026		Bond Future	0.00	123.57234	123.57234	0.00000	124.11933	124.11933		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	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	0.00	
IGOV	On 06/02/2025		Index Future	0.00	370.56800	370.56800	0.00000	371.71200	371.71200		0.00	0.00	0	0.00	
IGOV	On 08/05/2025		Index Future	0.00	377.99000	377.99000	0.00000	379.16100	379.16100		0.00	0.00	0	886.00	
IGOV	On 07/08/2025		Index Future	0.00	385.49500	385.49500	0.00000	386.68500	386.68500		0.00	0.00	0	0.00	
IGOV	On 06/11/2025		Index Future	0.00	393.05200	393.05200	0.00000	394.26200	394.26200		0.00	0.00	0	0.00	
IGOV	On 05/02/2026		Index Future	0.00	400.58700	400.58700	0.00000	401.81600	401.81600		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	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	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	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	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	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	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	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	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	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	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	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	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	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	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
R2053	On 07/08/2025	Bond Future	0.00	11.52694	105.03634	0.00000	11.37747	106.29788		12.71	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.63825	101.20361	0.00000	11.48324	102.48917		13.29	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.76056	103.11400	0.00000	11.59965	104.42351		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	10.74060	73.52149	0.00000	10.62644	74.10770		10.49	0.00	2,352,687.68	32	6,168.00
R209	On 08/05/2025	Bond Future	0.00	10.83557	71.82203	0.00000	10.71714	72.42009		10.78	0.00	2,298,304.96	32	16,471.00
R209	On 07/08/2025	Bond Future	0.00	10.93670	73.22989	0.00000	10.81388	73.83948		10.61	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.04803	71.49388	0.00000	10.92056	72.11500		10.96	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.17312	72.84456	0.00000	11.04071	73.47717		11.55	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	243.00860	243.00860	0.00000	243.03002	243.03002		0.00	0.00	0.00	0	693.00
R210	On 08/05/2025	Bond Future	0.00	244.52856	244.52856	0.00000	244.55123	244.55123		0.00	0.00	0.00	0	1,180.00
R210	On 07/08/2025	Bond Future	0.00	249.38141	249.38141	0.00000	249.40380	249.40380		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	250.85776	250.85776	0.00000	250.87963	250.87963		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	255.66085	255.66085	0.00000	255.68219	255.68219		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	9.53020	91.73511	0.00000	9.42588	92.17367		6.68	0.00	34,951,076.91	381	92,094.00
R213	On 08/05/2025	Bond Future	0.00	9.60847	89.99395	0.00000	9.49846	90.44152		6.64	0.00	117,262,116.85	1,303	101,390.00
R213	On 07/08/2025	Bond Future	0.00	9.69726	91.75841	0.00000	9.58113	92.21448		6.29	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.80696	89.98002	0.00000	9.68410	90.44463		6.27	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.94219	91.68123	0.00000	9.81179	92.15430		6.07	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	11.18075	68.37826	0.00000	11.05662	69.05412		11.92	0.00	1,094,052.16	16	10,411.00
R214	On 06/02/2025	Bond Future	11.75 Call	2,971.31000	2.97131	0.00000	3,649.64000	3.64964	2,971.310	17.02	1.00	5,822,053.88	521	0.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,415.26000	5.41526	0.00000	6,091.12000	6.09112	5,415.260	17.02	1.00	11,666,273.68	1,042	0.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.00000	0.00000	0.00000	0.00000	0.00000		17.02	0.00	0.00	514	0.00
R214	On 08/05/2025	Bond Future	0.00	11.27359	66.42897	0.00000	11.14528	67.11845		12.35	0.00	1,062,863.52	16	16,332.00
R214	On 07/08/2025	Bond Future	0.00	11.37267	67.73138	0.00000	11.24000	68.43421		12.18	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.48219	65.74161	0.00000	11.34496	66.45778		12.68	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.60488	66.98394	0.00000	11.46273	67.71343		13.45	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 :										2,721,741,880.64		32,466 2,184,381.00		
Grand Total:										2,721,741,880.64		32,466 2,184,381.00		