



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 06/11/2025	Bond Future	0.00	140.66971	140.66971	0.00000	140.21354	140.21354	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00	143.41012	143.41012	0.00000	142.94384	142.94384	0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00	144.65497	144.65497	0.00000	144.18011	144.18011	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 08/05/2025	Bond Future	0.00	129.51163	129.51163	0.00000	129.16972	129.16972	0.00	0.00	0.00	0	9,712.00
I2033	On 07/08/2025	Bond Future	0.00	132.08061	132.08061	0.00000	131.73086	131.73086	0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.13811	133.13811	0.00000	132.78108	132.78108	0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00	135.73192	135.73192	0.00000	135.36681	135.36681	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00	136.73001	136.73001	0.00000	136.35825	136.35825	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 08/05/2025	Bond Future	0.00	141.61293	141.61293	0.00000	141.57184	141.57184	0.00	0.00	0.00	0	2,940.00
I2038	On 07/08/2025	Bond Future	0.00	142.30204	142.30204	0.00000	142.25979	142.25979	0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.09007	145.09007	0.00000	145.04582	145.04582	0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00	145.75473	145.75473	0.00000	145.71049	145.71049	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00	148.50057	148.50057	0.00000	148.45398	148.45398	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 08/05/2025	Bond Future	0.00	122.47247	122.47247	0.00000	121.40173	121.40173	0.00	0.00	0.00	0	19,628.00
I2046	On 07/08/2025	Bond Future	0.00	124.90170	124.90170	0.00000	123.80867	123.80867	0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	125.09908	125.09908	0.00000	123.98470	123.98470	0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00	127.53529	127.53529	0.00000	126.39834	126.39834	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00	127.64583	127.64583	0.00000	126.48889	126.48889	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 08/05/2025	Bond Future	0.00	123.35952	123.35952	0.00000	122.97668	122.97668	0.00	0.00	0.00	0	16,345.00
I2050	On 07/08/2025	Bond Future	0.00	123.44495	123.44495	0.00000	123.05425	123.05425	0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	125.86376	125.86376	0.00000	125.46402	125.46402	0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00	125.90641	125.90641	0.00000	125.50006	125.50006	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00	128.27795	128.27795	0.00000	127.86247	127.86247	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	371.45800	371.45800	0.00000	371.45800	371.45800	0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	382.72500	382.72500	0.00000	381.32100	381.32100	0.00	0.00	0.00	0	887.00
IGOV	On 07/08/2025	Index Future	0.00	390.31600	390.31600	0.00000	388.88400	388.88400	0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	397.96700	397.96700	0.00000	396.50500	396.50500	0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00	405.72300	405.72300	0.00000	404.23100	404.23100	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00	413.37800	413.37800	0.00000	411.85700	411.85700	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









Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 05/02/2026	Bond Future	0.00	257.34584	257.34584	0.00000	256.42264	256.42264	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	258.72124	258.72124	0.00000	257.78211	257.78211	0.00	0.00	121,081,540.32	468	468.00
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 08/05/2025	Bond Future	0.00	9.62844	89.91300	0.00000	9.57385	90.13450	6.66	0.00	0.00	0	101,769.00
R213	On 07/08/2025	Bond Future	0.00	9.71861	91.67487	0.00000	9.66114	91.89995	6.39	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.82942	89.89540	0.00000	9.76880	90.12401	6.28	0.00	0.00	0	179.00
R213	On 05/02/2026	Bond Future	0.00	9.95763	91.62542	0.00000	9.89346	91.85766	6.10	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.10655	89.77579	0.00000	10.03862	90.01132	5.97	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 08/05/2025	Bond Future	0.00	11.28981	66.34258	0.00000	11.22108	66.70983	12.23	0.00	0.00	0	16,369.00
R214	On 07/08/2025	Bond Future	0.00	11.38959	67.64255	0.00000	11.31859	68.01652	12.10	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.49961	65.65153	0.00000	11.42626	66.03208	12.66	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.61852	66.91458	0.00000	11.54263	67.30190	13.24	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.74450	64.85820	0.00000	11.66605	65.25199	13.36	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 :										1,287,394,108.81		10,941	1,446,870.00
Grand Total:										1,287,394,108.81		10,941	1,446,870.00