



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	
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	128.56205	128.56205	0.00000	128.94995	128.94995		0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025		Bond Future	0.00	131.10598	131.10598	0.00000	131.50117	131.50117		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.12524	132.12524	0.00000	132.52661	132.52661		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	134.70360	134.70360	0.00000	135.11179	135.11179		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	135.72006	135.72006	0.00000	136.13351	136.13351		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	139.73341	139.73341	0.00000	139.45832	139.45832		0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025		Bond Future	0.00	140.36605	140.36605	0.00000	140.08458	140.08458		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	143.10484	143.10484	0.00000	142.81658	142.81658		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	143.72148	143.72148	0.00000	143.42504	143.42504		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	146.48146	146.48146	0.00000	146.17808	146.17808		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	120.19360	120.19360	0.00000	119.76420	119.76420		0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025		Bond Future	0.00	122.57200	122.57200	0.00000	122.13376	122.13376		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	122.70136	122.70136	0.00000	122.25282	122.25282		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.09542	125.09542	0.00000	124.63707	124.63707		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	125.18965	125.18965	0.00000	124.71915	124.71915		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	121.05291	121.05291	0.00000	120.46993	120.46993		0.00	0.00	0.00	0	16,080.00
I2050	On 07/08/2025		Bond Future	0.00	121.07227	121.07227	0.00000	120.47702	120.47702		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	123.43443	123.43443	0.00000	122.82653	122.82653		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	123.41915	123.41915	0.00000	122.79692	122.79692		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	125.78910	125.78910	0.00000	125.15369	125.15369		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 08/05/2025		Index Future	0.00	380.22100	380.22100	0.00000	378.22900	378.22900		0.00	0.00	0.00	0	893.00
IGOV	On 07/08/2025		Index Future	0.00	387.74500	387.74500	0.00000	385.71300	385.71300		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	395.31200	395.31200	0.00000	393.24000	393.24000		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	403.02800	403.02800	0.00000	400.91400	400.91400		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	410.77600	410.77600	0.00000	408.62000	408.62000		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
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









Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.15772	247.15772	248.06130	248.06130		0.00	0.00	0.00	0	3,295.00
R210	On 07/08/2025		Bond Future	0.00	252.04835	252.04835	252.96925	252.96925		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	253.53749	253.53749	254.47284	254.47284		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	258.48461	258.48461	259.43635	259.43635		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026		Bond Future	0.00	259.95105	259.95105	260.91541	260.91541		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	9.56009	90.19044	9.60916	89.99115		5.64	0.00	0.00	0	103,543.00
R213	On 07/08/2025		Bond Future	0.00	9.64762	91.95301	9.69950	91.74964		5.40	0.00	0.00	0	17.00
R213	On 06/11/2025		Bond Future	0.00	9.75622	90.17154	9.81136	89.96343		5.33	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.87906	91.90987	9.93780	91.69711		5.04	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	10.01334	90.09916	10.07602	89.88155		4.96	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	11.48440	65.31930	11.55909	64.93291		10.79	0.00	172,377,632.70	2,639	17,675.00
R214	On 07/08/2025		Bond Future	0.00	11.59160	66.59583	11.66894	66.20176		10.70	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.70978	64.57928	11.78998	64.17709		11.22	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.83590	65.82400	11.91917	65.41352		11.13	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	11.96473	63.77160	12.05114	63.35274		11.56	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											565,618,861.85		8,394	1,468,944.00
Grand Total:											565,618,861.85		8,394	1,468,944.00