



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	141.61890	141.61890	0.00000	141.61151	141.61151		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	126.28307	126.28307	0.00000	126.27717	126.27717		0.00	0.00	0.00	0	6,818.00
I2033	On 06/02/2025		Bond Future	0.00	128.89888	128.89888	0.00000	128.89230	128.89230		0.00	0.00	0.00	0	5,079.00
I2033	On 08/05/2025		Bond Future	0.00	130.03212	130.03212	0.00000	130.02503	130.02503		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.63399	132.63399	0.00000	132.62624	132.62624		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.68255	133.68255	0.00000	133.67392	133.67392		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	138.55294	138.55294	0.00000	138.54667	138.54667		0.00	0.00	0.00	0	1,628.00
I2038	On 06/02/2025		Bond Future	0.00	139.31639	139.31639	0.00000	139.30947	139.30947		0.00	0.00	0.00	0	1,658.00
I2038	On 08/05/2025		Bond Future	0.00	142.18690	142.18690	0.00000	142.17931	142.17931		0.00	0.00	0.00	0	440.00
I2038	On 07/08/2025		Bond Future	0.00	142.88166	142.88166	0.00000	142.87326	142.87326		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.68188	145.68188	0.00000	145.67260	145.67260		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	119.08541	119.08541	0.00000	119.43956	119.43956		0.00	0.00	0.00	0	5,404.00
I2046	On 06/02/2025		Bond Future	0.00	121.55209	121.55209	0.00000	121.91303	121.91303		0.00	0.00	0.00	0	17,571.00
I2046	On 08/05/2025		Bond Future	0.00	121.81971	121.81971	0.00000	122.18770	122.18770		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025		Bond Future	0.00	124.25655	124.25655	0.00000	124.63124	124.63124		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.41273	124.41273	0.00000	124.79426	124.79426		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	120.69021	120.69021	0.00000	120.68476	120.68476		0.00	0.00	0.00	0	5,069.00
I2050	On 06/02/2025		Bond Future	0.00	120.84300	120.84300	0.00000	120.83680	120.83680		0.00	0.00	0.00	0	14,835.00
I2050	On 08/05/2025		Bond Future	0.00	123.33289	123.33289	0.00000	123.32631	123.32631		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025		Bond Future	0.00	123.40455	123.40455	0.00000	123.39713	123.39713		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	125.82286	125.82286	0.00000	125.81478	125.81478		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 07/11/2024		Index Future	0.00	367.98600	367.98600	0.00000	368.16100	368.16100		0.00	0.00	2,539,103,400.00	690	206.00
IGOV	On 06/02/2025		Index Future	0.00	375.61100	375.61100	0.00000	375.78600	375.78600		0.00	0.00	2,591,715,900.00	690	690.00
IGOV	On 08/05/2025		Index Future	0.00	383.35400	383.35400	0.00000	383.52900	383.52900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025		Index Future	0.00	391.03100	391.03100	0.00000	391.20500	391.20500		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	398.70800	398.70800	0.00000	398.88000	398.88000		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

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
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
JBAF	On 16/10/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	8.33000		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024	Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025	Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	8.32835	108.23110	0.00000	8.26140	108.36167		1.47	0.00	270,577,750.00	2,500	80,779.00
R186	On 06/02/2025	Bond Future	0.00	8.33421	105.13460	0.00000	8.25756	105.26742		1.68	0.00	262,836,500.00	2,500	125,800.00
R186	On 08/05/2025	Bond Future	0.00	8.35232	107.27544	0.00000	8.26279	107.41067		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.42184	104.08483	0.00000	8.31491	104.22225		1.39	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,323.79000	1.32379	0.00000	1,427.65000	1.42765	1,323.790	1.90	0.72	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	87.80000	0.08780	0.00000	76.43000	0.07643	87.800	1.98	(0.10)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.55827	106.09767	0.00000	8.42606	106.23726		1.14	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	268.89953	268.89953	0.00000	269.08956	269.08956		0.00	0.00	0.00	0	1,687.00
R202	On 06/02/2025	Bond Future	0.00	269.27800	269.27800	0.00000	269.47096	269.47096		0.00	0.00	0.00	0	914.00
R202	On 08/05/2025	Bond Future	0.00	274.82690	274.82690	0.00000	275.02280	275.02280		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	275.02821	275.02821	0.00000	275.22673	275.22673		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	280.41894	280.41894	0.00000	280.62017	280.62017		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	9.33078	96.83849	0.00000	9.28071	97.03518		5.24	0.00	758,535,892.17	7,833	143,242.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,374.63000	3.37463	0.00000	3,571.86000	3.57186	3,374.630	6.20	1.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	5,225.00000	5.22500	0.00000	5,421.71000	5.42171	5,225.000	6.70	1.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	0.00000	0.00000	0.00000	0.00000	0.00000		7.23	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.39173	94.81051	0.00000	9.33864	95.01082		5.21	0.00	865,904,387.83	9,133	139,256.00
R2030	On 06/02/2025	Bond Future	8.68 Call	211.93000	0.21193	0.00000	254.50000	0.25450	211.930	5.09	0.16	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	717.69000	0.71769	0.00000	812.73000	0.81273	717.690	5.19	0.39	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	644.69000	0.64469	0.00000	593.09000	0.59309	644.690	5.45	(0.34)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.46987	96.74076	0.00000	9.41339	96.94492		5.08	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	409.03000	0.40903	0.00000	461.76000	0.46176	409.030	4.88	0.21	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.18 Call	950.50000	0.95050	0.00000	1,042.79000	1.04279	950.500	4.94	0.39	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.99 Put	763.69000	0.76369	0.00000	713.04000	0.71304	763.690	5.36	(0.31)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,483.03000	3.48303	0.00000	3,652.64000	3.65264	3,483.030	5.59	0.78	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,592.21000	4.59221	0.00000	4,775.11000	4.77511	4,592.210	5.86	0.86	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	54.29000	0.05429	0.00000	50.66000	0.05066	54.290	6.43	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	22.64000	0.02264	0.00000	21.10000	0.02110	22.640	6.43	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.57354	94.64245	0.00000	9.51328	94.85019		5.21	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
R214	On 07/08/2025	Bond Future	0.00	11.42820	67.44053	0.00000	11.39597	67.60911	12.05	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.53985	65.44416	0.00000	11.50655	65.61569	13.51	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 :										19,045,794,964.45	165,162	2,326,186.00	
Grand Total:										19,045,794,964.45	165,162	2,326,186.00	