

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2025

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
Derivatives																
AL37	On 07/08/2025	Index Future	0.00		1,160.74500		1,160.74500	0.00000	1,164.42400	1,164.42400		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,182.46900		1,182.46900	0.00000	1,186.21000	1,186.21000		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,204.58900		1,204.58900	0.00000	1,208.39300	1,208.39300		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,226.76300		1,226.76300	0.00000	1,230.62700	1,230.62700		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,248.92300		1,248.92300	0.00000	1,252.84500	1,252.84500		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,402.76200		1,402.76200	0.00000	1,412.14300	1,412.14300		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,429.01500		1,429.01500	0.00000	1,438.56400	1,438.56400		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,455.74700		1,455.74700	0.00000	1,465.46600	1,465.46600		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,482.54500		1,482.54500	0.00000	1,492.43000	1,492.43000		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,509.32400		1,509.32400	0.00000	1,519.37500	1,519.37500		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,190.71300		1,190.71300	0.00000	1,197.80700	1,197.80700		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,212.99800		1,212.99800	0.00000	1,220.21800	1,220.21800		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,235.68900		1,235.68900	0.00000	1,243.03700	1,243.03700		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,258.43600		1,258.43600	0.00000	1,265.90900	1,265.90900		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,281.16700		1,281.16700	0.00000	1,288.76300	1,288.76300		0.00		0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		10.49205		86.99086	0.00000	10.38659	87.49847		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.61694		84.84529	0.00000	10.50667	85.36237		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.75473		86.45172	0.00000	10.63925	86.97838		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.90266		84.26555	0.00000	10.78168	84.80177		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.06842		85.81838	0.00000	10.94145	86.36421		0.00		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.36093		81.29800	0.00000	11.24057	82.04686		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.47857		78.57408	0.00000	11.35377	79.33699		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.60117		80.06130	0.00000	11.47178	80.83850		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.73519		77.28624	0.00000	11.60087	78.07767		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.87801		78.70837	0.00000	11.73855	79.51416		0.00		0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,172.12100		1,172.12100	0.00000	1,178.86300	1,178.86300		0.00		0.00	0	613.00
GOVI	On 06/11/2025	GOVI	0.00		1,194.05800		1,194.05800	0.00000	1,200.91900	1,200.91900		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,216.39400		1,216.39400	0.00000	1,223.37700	1,223.37700		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,238.78600		1,238.78600	0.00000	1,245.88700	1,245.88700		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,261.16300		1,261.16300	0.00000	1,268.38000	1,268.38000		0.00		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		138.69668		138.69668	0.00000	138.64601	138.64601		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.88843		139.88843	0.00000	139.83648	139.83648		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.53762		142.53762	0.00000	142.48441	142.48441		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.73168		143.73168	0.00000	143.67707	143.67707		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.38559		146.38559	0.00000	146.32953	146.32953		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	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
											Option					
I2031	On 07/08/2025	Bond Future	0.00		107.28636		107.28636	0.00000	107.28388	107.28388		1.75	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.32011		109.32011	0.00000	109.31741	109.31741		1.49	0.00	0.00	0	699.00
I2031	On 05/02/2026	Bond Future	0.00		109.00556		109.00556	0.00000	109.00257	109.00257		1.22	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.03481		111.03481	0.00000	111.03141	111.03141		0.94	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.65998		110.65998	0.00000	110.65609	110.65609		0.43	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 07/08/2025	Bond Future	0.00		130.28607		130.28607	0.00000	130.46115	130.46115		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.21753		131.21753	0.00000	131.39571	131.39571		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.70251		133.70251	0.00000	133.88383	133.88383		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.63009		134.63009	0.00000	134.81441	134.81441		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.11613		137.11613	0.00000	137.30328	137.30328		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 07/08/2025	Bond Future	0.00		138.73914		138.73914	0.00000	138.73469	138.73469		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.36911		141.36911	0.00000	141.36449	141.36449		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.88136		141.88136	0.00000	141.87616	141.87616		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.52324		144.52324	0.00000	144.51761	144.51761		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.99051		144.99051	0.00000	144.98427	144.98427		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 07/08/2025	Bond Future	0.00		119.17879		119.17879	0.00000	119.34806	119.34806		0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.17930		119.17930	0.00000	119.35157	119.35157		0.00	0.00	0.00	0	7,206.00
I2046	On 05/02/2026	Bond Future	0.00		121.43606		121.43606	0.00000	121.61139	121.61139		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.40193		121.40193	0.00000	121.58023	121.58023		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.64225		123.64225	0.00000	123.82351	123.82351		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 07/08/2025	Bond Future	0.00		117.96276		117.96276	0.00000	118.15357	118.15357		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.19904		120.19904	0.00000	120.39322	120.39322		0.00	0.00	0.00	0	5,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.06313		120.06313	0.00000	120.26071	120.26071		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.29870		122.29870	0.00000	122.49961	122.49961		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.10300		122.10300	0.00000	122.30715	122.30715		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 07/08/2025	Index Future	0.00		380.50700		380.50700	0.00000	380.75100	380.75100		0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		387.72200		387.72200	0.00000	387.96800	387.96800		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.06700		395.06700	0.00000	395.31500	395.31500		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.43000		402.43000	0.00000	402.67900	402.67900		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.78800		409.78800	0.00000	410.03800	410.03800		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 Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		7.73907	104.96672	0.00000	7.71260	105.00112			0.82	0.00	0.00	0.00	0	160,391.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,899.51000	1.89951	0.00000	1,933.91000	1.93391	1,899.510		1.49	1.00	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000			1.69	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.77316	106.93081	0.00000	7.74053	106.96565			0.82	0.00	133,663,512.50	0.00	1,250	8,516.00
R186	On 05/02/2026	Bond Future	0.00		7.83633	103.62495	0.00000	7.79398	103.66023			0.78	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.01490	105.52941	0.00000	7.95492	105.56504			0.61	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.46787	102.14564	0.00000	8.36692	102.18157			0.43	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		269.01692	269.01692	0.00000	269.00903	269.00903			0.00	0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		274.11684	274.11684	0.00000	274.10822	274.10822			0.00	0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.97292	273.97292	0.00000	273.96375	273.96375			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.07502	279.07502	0.00000	279.06478	279.06478			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.80120	278.80120	0.00000	278.78986	278.78986			0.00	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	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	0.00		8.35897	98.94016	0.00000	8.28272	99.21790			4.31	0.00	209,258,438.40	0.00	2,115	126,139.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,430.76000	1.43076	0.00000	1,681.52000	1.68152	1,430.760		4.83	0.83	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,082.99000	3.08299	0.00000	3,358.81000	3.35881	3,082.990		5.35	0.98	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.48000	0.00048	0.00000	0.48000	0.00048	0.480		5.91	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,355.89000	7.35589	0.00000	7,633.63000	7.63363	7,355.890		6.33	1.00	0.00	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.00000	0.00000	0.00000	0.00000	0.00000			6.33	0.00	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.40881	100.79132	0.00000	8.32732	101.07406			4.08	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,619.10000	1.61910	0.00000	1,824.97000	1.82497	1,619.100		4.30	0.67	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,962.30000	2.96230	0.00000	3,214.09000	3.21409	2,962.300		4.59	0.86	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	29.81000	0.02981	0.00000	25.08000	0.02508	29.810		5.12	(0.03)	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.46725	98.66790	0.00000	8.37975	98.95573			4.07	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.55273	100.48103	0.00000	8.45843	100.77384			3.83	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.66432	98.30211	0.00000	8.56203	98.59990			3.75	0.00	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	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.06070	99.02552	0.00000	8.97999	99.41262			6.07	0.00	20,795,359.20	0.00	210	138,071.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,883.05000	1.88305	0.00000	2,220.61000	2.22061	1,883.050		7.44	0.78	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,959.82000	3.95982	0.00000	4,340.56000	4.34056	3,959.820		8.34	0.95	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	3.27000	0.00327	0.00000	3.27000	0.00327	3.270		9.46	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.13652	96.71772	0.00000	9.05167	97.11183			6.11	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,143.94000	2.14394	0.00000	2,418.99000	2.41899	2,143.940		6.58	0.64	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,842.78000	3.84278	0.00000	4,182.89000	4.18289	3,842.780		7.00	0.82	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	50.61000	0.05061	0.00000	43.08000	0.04308	50.610		7.72	(0.03)	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.22032	98.52594	0.00000	9.13096	98.92723			5.88	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
R2032	On 07/05/2026	Bond Future	0.00		9.31747		96.17687	0.00000	9.22322	96.58524			5.86	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.43162		97.92766	0.00000	9.33199	98.34317			5.56	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 07/08/2025	Bond Future	0.00		9.27778		107.52787	0.00000	9.19722	107.97397			6.51	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.35908		104.49654	0.00000	9.27461	104.95081			6.25	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.44793		106.45012	0.00000	9.35926	106.91264			6.08	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.54946		103.36291	0.00000	9.45626	103.83364			5.87	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.66645		105.24390	0.00000	9.56832	105.72288			5.65	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 07/08/2025	Bond Future	0.00		9.85130		98.01430	0.00000	9.75071	98.60583			7.82	0.00	0.00	0	99,650.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,807.87000		1.80787	0.00000	2,283.67000	2.28367	1,807.870		8.91	0.70	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	321.07000		0.32107	0.00000	243.04000	0.24304	321.070		9.13	(0.21)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	187.87000		0.18787	0.00000	142.46000	0.14246	187.870		9.39	(0.14)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	156.09000		0.15609	0.00000	118.60000	0.11860	156.090		9.48	(0.12)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,218.99000		4.21899	0.00000	4,792.58000	4.79258	4,218.990		9.79	0.94	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	20.32000		0.02032	0.00000	16.24000	0.01624	20.320		10.29	(0.02)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	3.43000		0.00343	0.00000	2.96000	0.00296	3.430		10.92	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	2.86000		0.00286	0.00000	2.50000	0.00250	2.860		10.98	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.94462		95.34486	0.00000	9.83983	95.94726			8.01	0.00	0.00	0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,317.33000		1.31733	0.00000	1,607.87000	1.60787	1,317.330		8.03	0.42	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,705.05000		1.70505	0.00000	2,039.37000	2.03937	1,705.050		8.19	0.49	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,246.89000		2.24689	0.00000	2,630.62000	2.63062	2,246.890		8.38	0.58	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,324.92000		1.32492	0.00000	1,125.02000	1.12502	1,324.920		8.46	(0.39)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,044.62000		1.04462	0.00000	881.40000	0.88140	1,044.620		8.64	(0.33)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,487.88000		3.48788	0.00000	3,950.77000	3.95077	3,487.880		8.77	0.72	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,610.84000		3.61084	0.00000	4,079.73000	4.07973	3,610.840		8.80	0.73	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	752.39000		0.75239	0.00000	630.27000	0.63027	752.390		8.88	(0.25)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,202.80000		4.20280	0.00000	4,697.09000	4.69709	4,202.800		8.97	0.78	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	554.59000		0.55459	0.00000	462.11000	0.46211	554.590		9.09	(0.19)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,826.07000		5.82607	0.00000	6,368.10000	6.36810	5,826.070		9.38	0.87	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,872.73000		5.87273	0.00000	6,415.76000	6.41576	5,872.730		9.40	0.87	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	144.11000		0.14411	0.00000	118.62000	0.11862	144.110		9.94	(0.06)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	138.91000		0.13891	0.00000	114.33000	0.11433	138.910		9.96	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	92.44000		0.09244	0.00000	76.04000	0.07604	92.440		10.21	(0.04)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	48.03000		0.04803	0.00000	39.25000	0.03925	48.030		10.30	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	43.26000		0.04326	0.00000	35.31000	0.03531	43.260		10.30	(0.02)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.04660		97.12762	0.00000	9.93726	97.74109			7.88	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,803.07000		2.80307	0.00000	3,173.64000	3.17364	2,803.070		8.29	0.56	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,735.28000		3.73528	0.00000	4,159.02000	4.15902	3,735.280		8.56	0.65	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,209.97000		1.20997	0.00000	1,058.63000	1.05863	1,209.970		8.80	(0.29)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,702.27000		5.70227	0.00000	6,201.42000	6.20142	5,702.270		9.07	0.78	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	673.02000		0.67302	0.00000	583.94000	0.58394	673.020		9.30	(0.18)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	103.79000		0.10379	0.00000	87.75000	0.08775	103.790		9.88	(0.03)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.15344		94.40910	0.00000	10.03941	95.03354			8.09	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.27486		96.12825	0.00000	10.15571	96.76372			7.90	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 07/08/2025	Bond Future	0.00		10.42685		87.55194	0.00000	10.30630	88.28056			9.26	0.00	106,463,159.04	1,216	144,483.00
R2037	On 07/08/2025	Bond Future	10.34	Call	719.31000		0.71931	0.00000	1,113.69000	1.11369	719.310		9.39	0.42	0.00	0	2,541.00

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
R2037	On 07/08/2025	Bond Future	10.50	Call	1,211.37	0000	1.21137	0.00000	1,714.20	0000	1.71420	1,211.370	9.62	0.58	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,393.97	0000	1.39397	0.00000	1,926.37	0000	1.92637	1,393.970	9.69	0.62	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,753.15	0000	1.75315	0.00000	2,332.47	0000	2.33247	1,753.150	9.83	0.70	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,472.01	0000	3.47201	0.00000	4,161.34	0000	4.16134	3,472.010	10.36	0.90	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	88.54	0000	0.08854	0.00000	59.44	0000	0.05944	88.540	10.46	(0.07)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	17.26	0000	0.01726	0.00000	11.79	0000	0.01179	17.260	10.97	(0.02)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,874.67	0000	5.87467	0.00000	6,598.61	0000	6.59861	5,874.670	11.01	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	14.87	0000	0.01487	0.00000	10.19	0000	0.01019	14.870	11.01	(0.01)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	2.17	0000	0.00217	0.00000	1.57	0000	0.00157	2.170	11.52	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	2.06	0000	0.00206	0.00000	1.49	0000	0.00149	2.060	11.54	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.32	0000	0.00032	0.00000	0.25	0000	0.00025	0.320	12.01	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.52	652	89.18995	0.00000	10.40	139	89.93208		9.14	0.00	44,594,975.00	500	500.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,872.28	0000	1.87228	0.00000	2,288.11	0000	2.28811	1,872.280	9.47	0.50	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,702.28	0000	3.70228	0.00000	4,268.34	0000	4.26834	3,702.280	10.15	0.71	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	143.11	0000	0.14311	0.00000	114.04	0000	0.11404	143.110	11.65	(0.05)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.63	412	86.59905	0.00000	10.50	406	87.35483		9.47	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,589.39	0000	2.58939	0.00000	3,018.19	0000	3.01819	2,589.390	9.64	0.52	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,428.41	0000	3.42841	0.00000	3,920.67	0000	3.92067	3,428.410	9.94	0.61	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,148.38	0000	1.14838	0.00000	978.43	0000	0.97843	1,148.380	10.51	(0.26)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,370.00	0000	5.37000	0.00000	5,962.53	0000	5.96253	5,370.000	10.56	0.75	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	648.00	0000	0.64800	0.00000	547.02	0000	0.54702	648.000	11.11	(0.16)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	403.28	0000	0.40328	0.00000	338.72	0000	0.33872	403.280	11.60	(0.11)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	215.05	0000	0.21505	0.00000	178.84	0000	0.17884	215.050	11.88	(0.06)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.75	625	88.18987	0.00000	10.62	099	88.95931		9.37	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,704.79	0000	3.70479	0.00000	4,175.01	0000	4.17501	3,704.790	9.82	0.57	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	725.56	0000	0.72556	0.00000	629.10	0000	0.62910	725.560	11.34	(0.15)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.89	379	85.53581	0.00000	10.75	285	86.31895		9.72	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		10.47	701	106.70742	0.00000	10.35	133	107.59997		8.71	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.58	306	103.21944	0.00000	10.45	242	104.12851		8.83	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,888.65	0000	3.88865	0.00000	4,563.45	0000	4.56345	3,888.650	9.77	0.69	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	108.62	0000	0.10862	0.00000	83.66	0000	0.08366	108.620	11.38	(0.04)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.69	563	105.14899	0.00000	10.55	975	106.07488		8.77	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.81	840	101.59637	0.00000	10.67	699	102.53893		8.72	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.95	335	103.44459	0.00000	10.80	603	104.40404		8.69	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		10.87	424	86.77557	0.00000	10.74	877	87.59404		10.14	0.00	109,250,442.63	1,259	54,718.00
R2040	On 07/08/2025	Bond Future	10.80	Call	810.35	0000	0.81035	0.00000	1,263.88	0000	1.26388	810.350	10.22	0.43	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,131.61	0000	1.13161	0.00000	1,662.76	0000	1.66276	1,131.610	10.38	0.53	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	348.04	0000	0.34804	0.00000	232.70	0000	0.23270	348.040	10.87	(0.22)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,467.11	0000	3.46711	0.00000	4,231.32	0000	4.23132	3,467.110	11.19	0.89	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	9.98	0000	0.00998	0.00000	6.71	0000	0.00671	9.980	12.14	(0.01)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.98	023	88.39904	0.00000	10.85	022	89.23267		10.03	0.00	124,819,444.48	1,412	2,768.00
R2040	On 05/02/2026	Bond Future	0.00		11.09	398	85.54280	0.00000	10.95	908	86.39185		10.45	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,616.88	0000	5.61688	0.00000	6,274.83	0000	6.27483	5,616.880	11.55	0.74	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	233.95	0000	0.23395	0.00000	193.46	0000	0.19346	233.950	13.13	(0.06)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.22	080	87.11405	0.00000	11.08	078	87.97845		10.37	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 07/05/2026	Bond Future	0.00		257.05540	257.05540	0.00000	256.98202	256.98202		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.80077	261.80077	0.00000	261.72513	261.72513		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 07/08/2025	Bond Future	0.00		8.72111	95.68298	0.00000	8.65031	95.97582		5.40	0.00	382,731.92	4	21,473.00
R213	On 06/11/2025	Bond Future	0.00		8.78890	93.92137	0.00000	8.71406	94.21946		5.34	0.00	69,501,813.80	740	77,791.00
R213	On 05/02/2026	Bond Future	0.00		8.86648	95.67761	0.00000	8.78711	95.98111		5.08	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.95216	93.88437	0.00000	8.86793	94.19317		4.96	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.05719	95.59477	0.00000	8.96745	95.90889		4.69	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 07/08/2025	Bond Future	0.00		10.82395	70.71274	0.00000	10.70349	71.39421		10.62	0.00	0.00	0	6,210.00
R214	On 06/11/2025	Bond Future	0.00		10.92249	68.73760	0.00000	10.79801	69.43165		11.00	0.00	0.00	0	31,309.00
R214	On 05/02/2026	Bond Future	0.00		11.02778	70.02286	0.00000	10.89899	70.72979		10.91	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.13551	68.01133	0.00000	11.00236	68.73105		11.36	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.25405	69.24974	0.00000	11.11621	69.98232		11.31	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
SIVC038	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
Total for Derivatives :											880,766,869.79		9,356	1,595,565.00	
Grand Total:											880,766,869.79		9,356	1,595,565.00	