

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/07/2025

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		1,163.78300		1,163.78300	0.00000	1,163.12700	1,163.12700		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,185.37800		1,185.37800	0.00000	1,184.70700	1,184.70700		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,207.45400		1,207.45400	0.00000	1,206.77000	1,206.77000		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,229.69000		1,229.69000	0.00000	1,228.99000	1,228.99000		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,251.90700		1,251.90700	0.00000	1,251.19000	1,251.19000		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,408.54500		1,408.54500	0.00000	1,407.30000	1,407.30000		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,434.68100		1,434.68100	0.00000	1,433.41100	1,433.41100		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,461.40100		1,461.40100	0.00000	1,460.10500	1,460.10500		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,488.31300		1,488.31300	0.00000	1,486.98900	1,486.98900		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,515.20300		1,515.20300	0.00000	1,513.85100	1,513.85100		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,195.80000		1,195.80000	0.00000	1,194.69600	1,194.69600		0.00		0.00	119,580,000.00	10	31.00
ALBI	On 06/11/2025	Index Future	0.00		1,217.98800		1,217.98800	0.00000	1,216.86200	1,216.86200		0.00		0.00	121,798,800.00	10	46.00
ALBI	On 05/02/2026	Index Future	0.00		1,240.67200		1,240.67200	0.00000	1,239.52300	1,239.52300		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,263.51900		1,263.51900	0.00000	1,262.34600	1,262.34600		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,286.34800		1,286.34800	0.00000	1,285.15000	1,285.15000		0.00		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	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		10.43040		87.28713	0.00000	10.44939	87.19573		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.55521		85.13426	0.00000	10.57516	85.04073		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.69141		86.73997	0.00000	10.71241	86.64423		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.83585		84.56113	0.00000	10.85801	84.46295		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.99783		86.12128	0.00000	11.02130	86.02041		0.00		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	0.00	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	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.26996		81.86299	0.00000	11.29882	81.68307		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.38624		79.13740	0.00000	11.41623	78.95374		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.50636		80.62962	0.00000	11.53752	80.44213		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.63643		77.86693	0.00000	11.66890	77.67527		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.77509		79.30178	0.00000	11.80895	79.10577		0.00		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	0.00	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	0.00	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	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,176.94300		1,176.94300	0.00000	1,175.92900	1,175.92900		0.00		0.00	317,774,610.00	27	14.00
GOVI	On 06/11/2025	GOVI	0.00		1,198.78200		1,198.78200	0.00000	1,197.74700	1,197.74700		0.00		0.00	323,671,140.00	27	609.00
GOVI	On 05/02/2026	GOVI	0.00		1,221.10800		1,221.10800	0.00000	1,220.05300	1,220.05300		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,243.59500		1,243.59500	0.00000	1,242.51700	1,242.51700		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,266.06400		1,266.06400	0.00000	1,264.96200	1,264.96200		0.00		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	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		139.27815		139.27815	0.00000	138.87818	138.87818		0.00		0.00	271,174,558.05	1,947	2,978.00
I2029	On 06/11/2025	Bond Future	0.00		140.45870		140.45870	0.00000	140.05059	140.05059		0.00		0.00	274,456,299.80	1,954	3,158.00
I2029	On 05/02/2026	Bond Future	0.00		143.10810		143.10810	0.00000	142.69162	142.69162		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.31401		144.31401	0.00000	143.88859	143.88859		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.98079		146.98079	0.00000	146.54615	146.54615		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

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2031	On 07/08/2025	Bond Future	0.00		107.82539		107.82539	0.00000	107.72517	107.72517		1.44	0.00	0.00	0		0.00
I2031	On 06/11/2025	Bond Future	0.00		109.85295		109.85295	0.00000	109.75033	109.75033		1.16	0.00	0.00	0		680.00
I2031	On 05/02/2026	Bond Future	0.00		109.53903		109.53903	0.00000	109.43393	109.43393		0.90	0.00	0.00	0		0.00
I2031	On 07/05/2026	Bond Future	0.00		111.58034		111.58034	0.00000	111.47241	111.47241		0.63	0.00	0.00	0		0.00
I2031	On 06/08/2026	Bond Future	0.00		111.21438		111.21438	0.00000	111.10319	111.10319		0.11	0.00	0.00	0		0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0		0.00
I2033	On 07/08/2025	Bond Future	0.00		130.22322	130.22322	0.00000	130.04780	130.04780		0.00	0.00	0.00	0.00	0		388.00
I2033	On 06/11/2025	Bond Future	0.00		131.13376	131.13376	0.00000	130.95437	130.95437		0.00	0.00	0.00	0.00	0		6,548.00
I2033	On 05/02/2026	Bond Future	0.00		133.60734	133.60734	0.00000	133.42393	133.42393		0.00	0.00	0.00	0.00	0		0.00
I2033	On 07/05/2026	Bond Future	0.00		134.53433	134.53433	0.00000	134.34646	134.34646		0.00	0.00	0.00	0.00	0		0.00
I2033	On 06/08/2026	Bond Future	0.00		137.02053	137.02053	0.00000	136.82793	136.82793		0.00	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	0.00	0		0.00
I2038	On 07/08/2025	Bond Future	0.00		138.90022	138.90022	0.00000	138.68510	138.68510		0.00	0.00	0.00	0.00	0		308.00
I2038	On 06/11/2025	Bond Future	0.00		141.51201	141.51201	0.00000	141.29230	141.29230		0.00	0.00	0.00	0.00	0		2,548.00
I2038	On 05/02/2026	Bond Future	0.00		142.01505	142.01505	0.00000	141.79038	141.79038		0.00	0.00	0.00	0.00	0		0.00
I2038	On 07/05/2026	Bond Future	0.00		144.66208	144.66208	0.00000	144.43216	144.43216		0.00	0.00	0.00	0.00	0		0.00
I2038	On 06/08/2026	Bond Future	0.00		145.13138	145.13138	0.00000	144.89572	144.89572		0.00	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	0.00	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	0.00	0		0.00
I2046	On 07/08/2025	Bond Future	0.00		119.59748	119.59748	0.00000	119.25266	119.25266		0.00	0.00	0.00	0.00	0		4,963.00
I2046	On 06/11/2025	Bond Future	0.00		119.58617	119.58617	0.00000	119.23426	119.23426		0.00	0.00	0.00	0.00	0		19,630.00
I2046	On 05/02/2026	Bond Future	0.00		121.84183	121.84183	0.00000	121.48276	121.48276		0.00	0.00	0.00	0.00	0		0.00
I2046	On 07/05/2026	Bond Future	0.00		121.81556	121.81556	0.00000	121.44885	121.44885		0.00	0.00	0.00	0.00	0		0.00
I2046	On 06/08/2026	Bond Future	0.00		124.06572	124.06572	0.00000	123.69087	123.69087		0.00	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	0.00	0		0.00
I2050	On 07/08/2025	Bond Future	0.00		118.12959	118.12959	0.00000	118.22686	118.22686		0.00	0.00	108,442,963.62		918		3,377.00
I2050	On 06/11/2025	Bond Future	0.00		120.35086	120.35086	0.00000	120.44939	120.44939		0.00	0.00	110,482,089.48		918		17,527.00
I2050	On 05/02/2026	Bond Future	0.00		120.20773	120.20773	0.00000	120.30737	120.30737		0.00	0.00	0.00	0.00	0		0.00
I2050	On 07/05/2026	Bond Future	0.00		122.44804	122.44804	0.00000	122.54874	122.54874		0.00	0.00	0.00	0.00	0		0.00
I2050	On 06/08/2026	Bond Future	0.00		122.25462	122.25462	0.00000	122.35582	122.35582		0.00	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	0.00	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	0.00	0		0.00
IGOV	On 07/08/2025	Index Future	0.00		381.16500	381.16500	0.00000	380.71700	380.71700		0.00	0.00	19,058,250.00		5		229.00
IGOV	On 06/11/2025	Index Future	0.00		388.33200	388.33200	0.00000	387.87500	387.87500		0.00	0.00	19,416,600.00		5		525.00
IGOV	On 05/02/2026	Index Future	0.00		395.65700	395.65700	0.00000	395.19100	395.19100		0.00	0.00	0.00	0.00	0		0.00
IGOV	On 07/05/2026	Index Future	0.00		403.03500	403.03500	0.00000	402.55900	402.55900		0.00	0.00	0.00	0.00	0		0.00
IGOV	On 06/08/2026	Index Future	0.00		410.40600	410.40600	0.00000	409.92000	409.92000		0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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		7.73876	104.96712	0.00000	7.74021	104.96523			0.78	0.00	0.00	0.00	0	94,425.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,899.91000	1.89991	0.00000	1,898.02000	1.89802	1,899.910	1.52	1.00	0.00	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		1.52	0.00	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.78813	106.91483	0.00000	7.79035	106.91246			0.75	0.00	0.00	0.00	0	84,463.00
R186	On 05/02/2026	Bond Future	0.00		7.86535	103.60078	0.00000	7.86883	103.59788			0.75	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.05302	105.50678	0.00000	8.05931	105.50304			0.60	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.52705	102.12459	0.00000	8.54055	102.11978			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		268.32938	268.32938	0.00000	268.32920	268.32920			0.00	0.00	0.00	0.00	0	320.00
R202	On 06/11/2025	Bond Future	0.00		273.37511	273.37511	0.00000	273.37354	273.37354			0.00	0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.19412	273.19412	0.00000	273.19120	273.19120			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.28619	278.28619	0.00000	278.28118	278.28118			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		277.99793	277.99793	0.00000	277.98985	277.98985			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		8.31932	99.08447	0.00000	8.32599	99.06018			3.79	0.00	4,450,081,716.64		44,912	88,557.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,454.79000	1.45479	0.00000	1,434.75000	1.43475	1,454.790	5.22	0.97	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,215.17000	3.21517	0.00000	3,190.89000	3.19089	3,215.170	5.22	1.00	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.00000	0.00000	0.00000	0.00000	0.00000		5.22	0.00	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,500.19000	7.50019	0.00000	7,475.90000	7.47590	7,500.190	5.22	1.00	0.00	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		5.22	0.00	0.00	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.37081	100.92304	0.00000	8.37807	100.89786			3.52	0.00	450,722,296.64		4,466	91,231.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,609.84000	1.60984	0.00000	1,595.85000	1.59585	1,609.840	4.23	0.71	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,013.32000	3.01332	0.00000	2,993.03000	2.99303	3,013.320	4.50	0.89	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	4.96000	0.00496	0.00000	5.35000	0.00535	4.960	4.52	(0.01)	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.42876	98.79439	0.00000	8.43670	98.76828			3.50	0.00	3,995,837,897.94		40,446	46,776.00
R2030	On 07/05/2026	Bond Future	0.00		8.51054	100.61190	0.00000	8.51934	100.58458			3.26	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.61788	98.43717	0.00000	8.62776	98.40842			3.16	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		8.99640	99.33376	0.00000	9.00888	99.27384			6.04	0.00	6,590,596,308.48		66,348	55,141.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,931.71000	1.93171	0.00000	1,880.99000	1.88099	1,931.710	7.48	0.96	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	4,220.34000	4.22034	0.00000	4,160.55000	4.16055	4,220.340	8.43	1.00	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	0.00000	0.00000	0.00000	0.00000	0.00000		9.57	0.00	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.07214	97.01656	0.00000	9.08536	96.95510			6.05	0.00	6,436,854,722.88		66,348	85,282.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,198.41000	2.19841	0.00000	2,162.57000	2.16257	2,198.410	6.54	0.68	0.00	0.00	0.00	0	300.00

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
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	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		10.33839	88.08578	0.00000	10.36163	87.94510			8.75	0.00	7,783,435,692.36		88,362	121,200.00
R2037	On 07/08/2025	Bond Future	10.34	Call	503.68000	0.50368	0.00000	465.73000	0.46573	503.680	9.59	0.51	0.00			0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,134.99000	1.13499	0.00000	1,052.84000	1.05284	1,134.990	9.82	0.78	0.00			0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,377.87000	1.37787	0.00000	1,282.90000	1.28290	1,377.870	9.89	0.84	0.00			0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,849.85000	1.84985	0.00000	1,736.02000	1.73602	1,849.850	10.01	0.92	0.00			0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,886.87000	3.88687	0.00000	3,747.37000	3.74737	3,886.870	10.58	1.00	0.00			0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	0.30000	0.00030	0.00000	0.85000	0.00085	0.300	10.69	0.00	0.00			0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.94	0.00	0.00			0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	6,393.64000	6.39364	0.00000	6,252.96000	6.25296	6,393.640	10.94	1.00	0.00			0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.94	0.00	0.00			0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.94	0.00	0.00			0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.94	0.00	0.00			0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.94	0.00	0.00			0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.43696	89.72023	0.00000	10.46115	89.57657		8.55	0.00	7,935,933,783.96		88,452	177,351.00	
R2037	On 06/11/2025	Bond Future	10.50	Call	1,968.52000	1.96852	0.00000	1,900.31000	1.90031	1,968.520	9.55	0.54	0.00			0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,932.24000	3.93224	0.00000	3,830.47000	3.83047	3,932.240	10.20	0.77	0.00			0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	51.39000	0.05139	0.00000	56.83000	0.05683	51.390	11.14	(0.03)	0.00			0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.54217	87.13244	0.00000	10.56739	86.98569		8.86	0.00	0.00			0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,807.96000	2.80796	0.00000	2,733.81000	2.73381	2,807.960	9.94	0.55	0.00			0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,692.12000	3.69212	0.00000	3,605.13000	3.60513	3,692.120	10.24	0.64	0.00			0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	947.62000	0.94762	0.00000	987.53000	0.98753	947.620	10.77	(0.23)	0.00			0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,708.18000	5.70818	0.00000	5,599.87000	5.59987	5,708.180	10.82	0.78	0.00			0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	492.36000	0.49236	0.00000	516.38000	0.51638	492.360	11.23	(0.13)	0.00			0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	247.29000	0.24729	0.00000	261.33000	0.26133	247.290	11.23	(0.08)	0.00			0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	104.76000	0.10476	0.00000	111.73000	0.11173	104.760	11.23	(0.04)	0.00			0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.66024	88.73507	0.00000	10.68659	88.58497		8.76	0.00	0.00			0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,878.86000	3.87886	0.00000	3,794.20000	3.79420	3,878.860	9.73	0.60	0.00			0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	490.67000	0.49067	0.00000	511.14000	0.51114	490.670	10.80	(0.11)	0.00			0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.79339	86.09268	0.00000	10.82101	85.93899		9.07	0.00	0.00			0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00			0	0.00
R2038	On 07/08/2025	Bond Future	0.00		10.41412	107.15266	0.00000	10.43765	106.98575		8.65	0.00	256,630,620.70		2,395	3,991.00	
R2038	On 06/11/2025	Bond Future	0.00		10.52000	103.65680	0.00000	10.54453	103.48635		8.69	0.00	248,258,036.00		2,395	3,522.00	
R2038	On 06/11/2025	Bond Future	10.98	Call	3,926.99000	3.92699	0.00000	3,809.54000	3.80954	3,926.990	9.34	0.74	0.00			0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	42.91000	0.04291	0.00000	47.81000	0.04781	42.910	11.11	(0.02)	0.00			0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.63115	105.58685	0.00000	10.65674	105.41275		8.66	0.00	0.00			0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.75094	102.04445	0.00000	10.77771	101.86629		8.61	0.00	0.00			0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.88270	103.90307	0.00000	10.91075	103.72068		8.58	0.00	0.00			0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00			0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00			0	0.00
R2040	On 07/08/2025	Bond Future	0.00		10.77892	87.39632	0.00000	10.80738	87.21029		9.68	0.00	3,196,607,800.32		36,576	52,436.00	
R2040	On 07/08/2025	Bond Future	10.80	Call	615.27000	0.61527	0.00000	552.16000	0.55216	615.270	10.54	0.54	0.00			0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,030.75000	1.03075	0.00000	931.79000	0.93179	1,030.750	10.70	0.72	0.00			0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	16.02000	0.01602	0.00000	30.14000	0.03014	16.020	11.17	(0.03)	0.00			0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,931.05000	3.93105	0.00000	3,747.35000	3.74735	3,931.050	11.52	1.00	0.00			0	400.00

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
R2040	On 07/08/2025	Bond Future	12.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		12.42	0.00	0.00		0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.88352	89.01802	0.00000	10.91307	88.82819			9.47	0.00	3,252,184,342.68		36,534	69,886.00
R2040	On 05/02/2026	Bond Future	0.00		10.99467	86.16664	0.00000	11.02541	85.97283			9.87	0.00	0.00		0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,033.55000	6.03355	0.00000	5,891.41000	5.89141	6,033.550	11.96	0.77	0.00		0	475.00	
R2040	On 05/02/2026	Bond Future	13.23	Put	117.97000	0.11797	0.00000	127.02000	0.12702	117.970	12.52	(0.04)	0.00		0	475.00	
R2040	On 07/05/2026	Bond Future	0.00		11.11736	87.75138	0.00000	11.14938	87.55334			9.79	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,973.21000	1.97321	0.00000	1,903.26000	1.90326	1,973.210	10.01	0.38	0.00		0	1,460.00	
R2040	On 07/05/2026	Bond Future	11.12	Call	3,228.60000	3.22860	0.00000	3,132.47000	3.13247	3,228.600	10.49	0.52	0.00		0	820.00	
R2040	On 07/05/2026	Bond Future	11.72	Put	1,858.97000	1.85897	0.00000	1,927.92000	1.92792	1,858.970	11.18	(0.32)	0.00		0	1,460.00	
R2040	On 07/05/2026	Bond Future	12.03	Put	1,390.60000	1.39060	0.00000	1,445.76000	1.44576	1,390.600	11.54	(0.25)	0.00		0	820.00	
R2040	On 07/05/2026	Bond Future	12.22	Put	1,162.52000	1.16252	0.00000	1,210.38000	1.21038	1,162.520	11.76	(0.21)	0.00		0	1,460.00	
R2040	On 07/05/2026	Bond Future	12.53	Put	861.20000	0.86120	0.00000	898.79000	0.89879	861.200	12.08	(0.17)	0.00		0	820.00	
R2040	On 06/08/2026	Bond Future	0.00		11.25428	84.84021	0.00000	11.28772	84.63776			10.20	0.00	0.00		0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.02885	82.46116	0.00000	11.04724	82.33806			10.62	0.00	0.00		0	17,905.00
R2044	On 07/08/2025	Bond Future	10.63	Call	10.30000	0.01030	0.00000	11.80000	0.01180	10.300	10.84	0.02	0.00		0	9,000.00	
R2044	On 07/08/2025	Bond Future	11.30	Call	1,861.81000	1.86181	0.00000	1,771.74000	1.77174	1,861.810	12.00	0.89	0.00		0	9,000.00	
R2044	On 07/08/2025	Bond Future	11.85	Put	0.14000	0.00014	0.00000	0.41000	0.00041	0.140	13.05	0.00	0.00		0	9,000.00	
R2044	On 07/08/2025	Bond Future	12.20	Put	0.00000	0.00000	0.00000	0.00000	0.00000			13.75	0.00	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.13253	83.99122	0.00000	11.15162	83.86548			10.41	0.00	0.00		0	123,363.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,427.63000	2.42763	0.00000	2,366.37000	2.36637	2,427.630	11.63	0.57	0.00		0	11,000.00	
R2044	On 06/11/2025	Bond Future	11.75	Put	710.54000	0.71054	0.00000	746.97000	0.74697	710.540	12.43	(0.22)	0.00		0	11,000.00	
R2044	On 06/11/2025	Bond Future	12.00	Put	451.99000	0.45199	0.00000	478.07000	0.47807	451.990	12.81	(0.15)	0.00		0	5,800.00	
R2044	On 06/11/2025	Bond Future	12.20	Put	312.18000	0.31218	0.00000	331.79000	0.33179	312.180	13.12	(0.11)	0.00		0	5,600.00	
R2044	On 06/11/2025	Bond Future	12.25	Put	284.37000	0.28437	0.00000	302.59000	0.30259	284.370	13.20	(0.10)	0.00		0	5,800.00	
R2044	On 05/02/2026	Bond Future	0.00		11.24227	81.17151	0.00000	11.26211	81.04306			10.88	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.36228	82.66431	0.00000	11.38295	82.53285			10.81	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.49533	79.78563	0.00000	11.51693	79.65098			11.29	0.00	0.00		0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.01878	85.15514	0.00000	11.03714	85.02756			10.86	0.00	0.00		0	35,055.00
R2048	On 06/11/2025	Bond Future	0.00		11.12159	82.29594	0.00000	11.14065	82.16562			11.21	0.00	84,188,746.62		1,023	217,454.00
R2048	On 05/02/2026	Bond Future	0.00		11.23031	83.82846	0.00000	11.25012	83.69533			11.14	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.33984	80.93059	0.00000	11.36046	80.79432			11.66	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.46010	82.40546	0.00000	11.48162	82.26587			11.59	0.00	0.00		0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R2053	On 07/08/2025	Bond Future	0.00		10.93862	110.16978	0.00000	10.95692	110.00313			10.85	0.00	231,246,368.22		2,099	20,140.00
R2053	On 06/11/2025	Bond Future	0.00		11.03795	106.35170	0.00000	11.05696	106.18146			11.18	0.00	223,232,218.30		2,099	25,727.00
R2053	On 05/02/2026	Bond Future	0.00		11.14096	108.33190	0.00000	11.16072	108.15797			11.27	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.25009	104.46282	0.00000	11.27067	104.28490			11.33	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.36812	106.36529	0.00000	11.38961	106.18302			11.42	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 07/08/2025	Bond Future	0.00		10.07777	77.64178	0.00000	10.09577	77.54567			8.96	0.00	0.00		0	1,335.00
R209	On 06/11/2025	Bond Future	0.00		10.16826	75.93066	0.00000	10.18699	75.83245			9.12	0.00	43,736,060.16		576	16,409.00
R209	On 05/02/2026	Bond Future	0.00		10.26346	77.34455	0.00000	10.28297	77.24416			9.03	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.36637	75.61614	0.00000	10.38674	75.51337			9.30	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.48055	76.99427	0.00000	10.50188	76.88887			9.18	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

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
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	07/08/2025	Bond Future	0.00		251.01756	251.01756	0.00000	251.09643	251.09643			0.00	0.00	0.00	0	123.00
R210	On	06/11/2025	Bond Future	0.00		252.31137	252.31137	0.00000	252.39060	252.39060			0.00	0.00	0.00	0	2,147.00
R210	On	05/02/2026	Bond Future	0.00		257.07055	257.07055	0.00000	257.15005	257.15005			0.00	0.00	0.00	0	0.00
R210	On	07/05/2026	Bond Future	0.00		258.38024	258.38024	0.00000	258.45905	258.45905			0.00	0.00	0.00	0	0.00
R210	On	06/08/2026	Bond Future	0.00		263.15400	263.15400	0.00000	263.23184	263.23184			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		8.63017	96.05932	0.00000	8.65729	95.94690			5.38	0.00	0.00	0	7,958.00
R213	On	06/11/2025	Bond Future	0.00		8.69631	94.29034	0.00000	8.72511	94.17538			5.30	0.00	7,071,775.50	75	96,758.00
R213	On	05/02/2026	Bond Future	0.00		8.77011	96.04627	0.00000	8.80078	95.92875			5.05	0.00	0.00	0	0.00
R213	On	07/05/2026	Bond Future	0.00		8.84928	94.26171	0.00000	8.88206	94.14128			4.96	0.00	0.00	0	0.00
R213	On	06/08/2026	Bond Future	0.00		8.94700	95.98065	0.00000	8.98220	95.85717			4.67	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		10.73828	71.19636	0.00000	10.76649	71.03656			10.52	0.00	0.00	0	5,070.00
R214	On	06/11/2025	Bond Future	0.00		10.83582	69.21974	0.00000	10.86504	69.05663			10.80	0.00	0.00	0	38,083.00
R214	On	05/02/2026	Bond Future	0.00		10.93905	70.50874	0.00000	10.96934	70.34230			10.74	0.00	0.00	0	0.00
R214	On	07/05/2026	Bond Future	0.00		11.04346	68.50770	0.00000	11.07489	68.33761			11.18	0.00	0.00	0	0.00
R214	On	06/08/2026	Bond Future	0.00		11.15847	69.75648	0.00000	11.19114	69.58264			11.13	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 :													46,906,484,757.45		489,276	2,002,369.00	
Grand Total:													46,906,484,757.45		489,276	2,002,369.00	