

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2025

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		1,172.20100		1,172.20100	0.00000	1,170.49700	1,170.49700		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,193.38600		1,193.38600	0.00000	1,192.13700	1,192.13700		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,215.69600		1,215.69600	0.00000	1,214.42300	1,214.42300		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,238.11500		1,238.11500	0.00000	1,236.81500	1,236.81500		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,260.52800		1,260.52800	0.00000	1,259.20200	1,259.20200		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,422.45900		1,422.45900	0.00000	1,420.35100	1,420.35100		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,448.49800		1,448.49800	0.00000	1,446.61100	1,446.61100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,475.57700		1,475.57700	0.00000	1,473.65300	1,473.65300		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,502.78800		1,502.78800	0.00000	1,500.82500	1,500.82500		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,529.99300		1,529.99300	0.00000	1,527.99100	1,527.99100		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,206.89600		1,206.89600	0.00000	1,205.59700	1,205.59700		0.00	0.00	12,068,960.00	1	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,228.29100		1,228.29100	0.00000	1,227.88600	1,227.88600		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,251.25300		1,251.25300	0.00000	1,250.84000	1,250.84000		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,274.32700		1,274.32700	0.00000	1,273.90400	1,273.90400		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,297.39700		1,297.39700	0.00000	1,296.96200	1,296.96200		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		10.28500		87.99118	0.00000	10.30625	87.88782		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.40954		85.82123	0.00000	10.42656	85.74059		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.53746		87.44612	0.00000	10.55531	87.36385		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.67397		85.28287	0.00000	10.69273	85.19883		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.82708		86.85978	0.00000	10.84684	86.77389		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		11.15000		82.61765	0.00000	11.16121	82.54666		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.28862		79.73983	0.00000	11.27435	79.82849		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.40417		81.24939	0.00000	11.38939	81.33965		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.52997		78.50048	0.00000	11.51466	78.59224		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.66401		79.95022	0.00000	11.64816	80.04343		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		1,187.59800		1,187.59800	0.00000	1,186.29500	1,186.29500		0.00	0.00	166,263,720.00	14	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,208.68700		1,208.68700	0.00000	1,208.22700	1,208.22700		0.00	0.00	0.00	0	612.00
GOVI	On 05/02/2026	GOVI	0.00		1,231.28300		1,231.28300	0.00000	1,230.81300	1,230.81300		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,253.98900		1,253.98900	0.00000	1,253.50800	1,253.50800		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,276.69000		1,276.69000	0.00000	1,276.19700	1,276.19700		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		139.80604		139.80604	0.00000	139.56982	139.56982		0.00	0.00	416,342,387.12	2,978	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.98751		140.98751	0.00000	140.74664	140.74664		0.00	0.00	0.00	0	3,158.00
I2029	On 05/02/2026	Bond Future	0.00		143.65700		143.65700	0.00000	143.41148	143.41148		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.87758		144.87758	0.00000	144.62711	144.62711		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.56024		147.56024	0.00000	147.30469	147.30469		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		108.22997		108.22997	0.00000	108.07541	108.07541		1.33	0.00	0.00		0	0.00
I2031	On 06/11/2025	Bond Future	0.00		110.09915		110.09915	0.00000	110.10043	110.10043		1.06	0.00	0.00		0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.79855		109.79855	0.00000	109.79977	109.79977		1.06	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.84766		111.84766	0.00000	111.84867	111.84867		0.79	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.49191		111.49191	0.00000	111.49272	111.49272		0.27	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		130.83750		130.83750	0.00000	130.35238	130.35238		0.00	0.00	50,764,950.00		388	0.00
I2033	On 06/11/2025	Bond Future	0.00		131.34627		131.34627	0.00000	131.25669	131.25669		0.00	0.00	0.00		0	6,548.00
I2033	On 05/02/2026	Bond Future	0.00		133.83329		133.83329	0.00000	133.74186	133.74186		0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.76867		134.76867	0.00000	134.67527	134.67527		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.26426		137.26426	0.00000	137.16870	137.16870		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		139.97953		139.97953	0.00000	139.47399	139.47399		0.00	0.00	43,113,695.24		308	0.00
I2038	On 06/11/2025	Bond Future	0.00		142.60265		142.60265	0.00000	142.08735	142.08735		0.00	0.00	0.00		0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.13714		143.13714	0.00000	142.61205	142.61205		0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.80889		145.80889	0.00000	145.27364	145.27364		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.30585		146.30585	0.00000	145.76043	145.76043		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		120.89934		120.89934	0.00000	120.28941	120.28941		0.00	0.00	600,023,424.42		4,963	0.00
I2046	On 06/11/2025	Bond Future	0.00		120.90482		120.90482	0.00000	120.28311	120.28311		0.00	0.00	0.00		0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.19393		123.19393	0.00000	122.56054	122.56054		0.00	0.00	0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.19738		123.19738	0.00000	122.55181	122.55181		0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.47765		125.47765	0.00000	124.81970	124.81970		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		119.58969		119.58969	0.00000	118.80747	118.80747		0.00	0.00	385,915,929.63		3,227	0.00
I2050	On 06/11/2025	Bond Future	0.00		121.83079		121.83079	0.00000	121.03370	121.03370		0.00	0.00	0.00		0	17,677.00
I2050	On 05/02/2026	Bond Future	0.00		121.72473		121.72473	0.00000	120.91252	120.91252		0.00	0.00	0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.99677		123.99677	0.00000	123.16894	123.16894		0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.83768		123.83768	0.00000	122.99443	122.99443		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		384.09400		384.09400	0.00000	382.48700	382.48700		0.00	0.00	88,341,620.00		23	0.00
IGOV	On 06/11/2025	Index Future	0.00		391.00300		391.00300	0.00000	389.65400	389.65400		0.00	0.00	0.00		0	754.00
IGOV	On 05/02/2026	Index Future	0.00		398.40600		398.40600	0.00000	397.03200	397.03200		0.00	0.00	0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		405.84500		405.84500	0.00000	404.44400	404.44400		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		413.28300		413.28300	0.00000	411.85500	411.85500		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	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
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 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 07/08/2025	Bond Future	0.00		7.63000		105.10858	0.00000	7.65033	105.08211		0.78		0.00	8,442,846,688.50	80,325	0.00
R186	On 06/11/2025	Bond Future	0.00		7.67213		107.03874	0.00000	7.68509	107.02489		0.73		0.00	0.00	0	103,516.00
R186	On 05/02/2026	Bond Future	0.00		7.70483		103.73457	0.00000	7.72185	103.72037		0.74		0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.81903		105.64584	0.00000	7.84377	105.63112		0.58		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.11825		102.27018	0.00000	8.16121	102.25486		0.41		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 07/08/2025	Bond Future	0.00		270.59092		270.59092	0.00000	269.26928	269.26928		0.00		0.00	86,589,094.40	320	0.00
R202	On 06/11/2025	Bond Future	0.00		275.66155		275.66155	0.00000	274.31462	274.31462		0.00		0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		275.54437		275.54437	0.00000	274.17192	274.17192		0.00		0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		280.68779		280.68779	0.00000	279.28905	279.28905		0.00		0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		280.45716		280.45716	0.00000	279.03166	279.03166		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 07/08/2025	Bond Future	0.00		8.15000		99.70363	0.00000	8.18046	99.59189		4.25		0.00	6,602,374,378.60	66,220	0.00
R2030	On 06/11/2025	Bond Future	0.00		8.19696		101.52842	0.00000	8.22423	101.43316		3.95		0.00	66,399,586.68	654	137,199.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,030.92000		2.03092	0.00000	1,957.66000	1.95766	2,030.920	4.16		0.81	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,552.10000		3.55210	0.00000	3,463.87000	3.46387	3,552.100	4.44		0.94	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	3.71000		0.00371	0.00000	4.39000	0.00439	3.710	4.98		0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.23981		99.41820	0.00000	8.26913	99.32109		3.98		0.00	0.00	0	51,961.00
R2030	On 07/05/2026	Bond Future	0.00		8.30586		101.24986	0.00000	8.33756	101.15073		3.75		0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.39430		99.09061	0.00000	8.42883	98.98934		3.68		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	0.00
R2032	On 07/08/2025	Bond Future	0.00		8.83000		100.13721	0.00000	8.86574	99.96394		5.96		0.00	957,712,276.44	9,564	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.90899		97.77912	0.00000	8.93611	97.65184		5.96		0.00	181,673,604.96	1,858	135,126.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,694.19000		2.69419	0.00000	2,602.03000	2.60203	2,694.190	6.45		0.77	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,643.82000		4.64382	0.00000	4,530.17000	4.53017	4,643.820	6.87		0.92	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	7.63000		0.00763	0.00000	8.87000	0.00887	7.630	7.60		(0.01)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.98067		99.60689	0.00000	9.00925	99.47718		5.76		0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.06351		97.28224	0.00000	9.09372	97.14992		5.76		0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.16162		99.05894	0.00000	9.19365	98.92387		5.46		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		9.00000		109.07659	0.00000	9.02578	108.93161		6.35		0.00	139,290,805.43	1,277	0.00
R2033	On 06/11/2025	Bond Future	0.00		9.07205		106.05069	0.00000	9.09911	105.90289		6.05		0.00	0.00	0	12,180.00
R2033	On 05/02/2026	Bond Future	0.00		9.14656		108.03308	0.00000	9.17499	107.88241		5.89		0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.23155		104.98008	0.00000	9.26149	104.82639		5.70		0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.33027		106.89689	0.00000	9.36188	106.74001		5.48		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
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		9.64000		99.26262	0.00000	9.66593	99.10825			7.65	0.00	1,044,838,338.12	10,526	0.00
R2035	On 06/11/2025	Bond Future	0.00		9.73326		96.56518	0.00000	9.75509	96.43817			7.75	0.00	22,306,556.58	231	117,893.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,658.49000		1.65849	0.00000	1,600.50000	1.60050	1,658.490	8.06	0.53	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,138.37000		2.13837	0.00000	2,070.08000	2.07008	2,138.370	8.23	0.61	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,793.87000		2.79387	0.00000	2,713.95000	2.71395	2,793.870	8.44	0.70	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	697.47000		0.69747	0.00000	740.15000	0.74015	697.470	8.52	(0.27)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	511.53000		0.51153	0.00000	545.66000	0.54566	511.530	8.70	(0.21)	0.00		0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,239.47000		4.23947	0.00000	4,141.13000	4.14113	4,239.470	8.83	0.83	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,379.28000		4.37928	0.00000	4,279.57000	4.27957	4,379.280	8.87	0.84	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	332.94000		0.33294	0.00000	357.64000	0.35764	332.940	8.94	(0.15)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,044.24000		5.04424	0.00000	4,938.76000	4.93876	5,044.240	9.03	0.87	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	222.50000		0.22250	0.00000	240.54000	0.24054	222.500	9.15	(0.10)	0.00		0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,817.01000		6.81701	0.00000	6,701.11000	6.70111	6,817.010	9.45	0.94	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	6,866.95000		6.86695	0.00000	6,750.84000	6.75084	6,866.950	9.46	0.94	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	37.85000		0.03785	0.00000	42.00000	0.04200	37.850	10.01	(0.02)	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	36.06000		0.03606	0.00000	40.04000	0.04004	36.060	10.03	(0.02)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	18.29000		0.01829	0.00000	20.54000	0.02054	18.290	10.09	(0.01)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	6.85000		0.00685	0.00000	7.81000	0.00781	6.850	10.09	0.00	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	5.91000		0.00591	0.00000	6.76000	0.00676	5.910	10.09	0.00	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.82608		98.37036	0.00000	9.84887	98.24092			7.65	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,312.59000		3.31259	0.00000	3,235.24000	3.23524	3,312.590	8.08	0.65	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,372.68000		4.37268	0.00000	4,283.36000	4.28336	4,372.680	8.36	0.73	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	705.22000		0.70522	0.00000	736.78000	0.73678	705.220	8.60	(0.20)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,544.70000		6.54470	0.00000	6,438.69000	6.43869	6,544.700	8.87	0.85	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	348.55000		0.34855	0.00000	366.52000	0.36652	348.550	9.11	(0.11)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	35.92000		0.03592	0.00000	38.60000	0.03860	35.920	9.70	(0.01)	0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.92251		95.67946	0.00000	9.94633	95.54737			7.88	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.03241		97.42739	0.00000	10.05737	97.29254			7.69	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		10.19000		88.99147	0.00000	10.21101	88.86246			9.07	0.00	11,080,683,895.58	124,514	0.00
R2037	On 06/11/2025	Bond Future	0.00		10.28389		90.63691	0.00000	10.30572	90.50537			8.85	0.00	15,317,637.79	169	183,475.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,372.23000		2.37223	0.00000	2,298.64000	2.29864	2,372.230	9.19	0.63	0.00		0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,573.29000		4.57329	0.00000	4,469.94000	4.46994	4,573.290	9.89	0.84	0.00		0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	28.67000		0.02867	0.00000	31.92000	0.03192	28.670	11.42	(0.02)	0.00		0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.38197		88.07257	0.00000	10.40467	87.93851			9.19	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,244.33000		3.24433	0.00000	3,168.58000	3.16858	3,244.330	9.68	0.62	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,219.60000		4.21960	0.00000	4,132.24000	4.13224	4,219.600	10.00	0.70	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	676.85000		0.67685	0.00000	706.55000	0.70655	676.850	10.57	(0.18)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,387.83000		6.38783	0.00000	6,282.25000	6.28225	6,387.830	10.62	0.83	0.00		0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	346.97000		0.34697	0.00000	364.30000	0.36430	346.970	11.18	(0.10)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	198.31000		0.19831	0.00000	209.16000	0.20916	198.310	11.66	(0.06)	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	82.67000		0.08267	0.00000	87.96000	0.08796	82.670	11.66	(0.03)	0.00		0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.49321		89.69488	0.00000	10.51685	89.55816			9.08	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,390.44000		4.39044	0.00000	4,306.53000	4.30653	4,390.440	9.56	0.65	0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	411.06000		0.41106	0.00000	427.32000	0.42732	411.060	11.11	(0.10)	0.00		0	142.00

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 06/08/2026	Bond Future	0.00		10.61871		87.07343	0.00000	10.64340	86.93389			9.43	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	1,761.85000		1.76185	0.00000	1,717.55000	1.71755	1,761.850		9.06	0.35	18,956,733.39	5,082	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	3,098.13000		3.09813	0.00000	3,167.19000	3.16719	3,098.130		9.61	(0.46)	(12,458,677.87)	2,541	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,901.80000		1.90180	0.00000	1,950.44000	1.95044	1,901.800		10.18	(0.31)	(17,083,860.25)	5,082	2,541.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00		0	0.00
R2038	On 07/08/2025	Bond Future	0.00		10.27000		108.18353	0.00000	10.30110	107.95982			8.55	0.00	124,519,243.03	1,151	0.00
R2038	On 06/11/2025	Bond Future	0.00		10.37635		104.66322	0.00000	10.40351	104.47185			8.56	0.00	0.00	0	6,407.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,676.32000		4.67632	0.00000	4,530.42000	4.53042	4,676.320		9.54	0.81	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	20.70000		0.02070	0.00000	23.70000	0.02370	20.700		11.18	(0.01)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.48062		106.61968	0.00000	10.50888	106.42464			8.53	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.59383		103.09916	0.00000	10.62328	102.90026			8.47	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.71839		104.98109	0.00000	10.74912	104.77822			8.45	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	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	0.00
R2040	On 07/08/2025	Bond Future	0.00		10.60000		88.57941	0.00000	10.61106	88.50559			9.91	0.00	4,522,067,459.91	51,051	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.71456		90.11530	0.00000	10.71050	90.14191			9.69	0.00	15,409,716.30	171	45,495.00
R2040	On 05/02/2026	Bond Future	0.00		10.81839		87.29064	0.00000	10.81419	87.31768			10.11	0.00	0.00	0	36,550.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,168.93000		1.16893	0.00000	1,183.30000	1.18330	1,168.930		9.62	0.32	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,719.03000		2.71903	0.00000	2,711.97000	2.71197	2,719.030		10.11	(0.51)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,674.69000		1.67469	0.00000	1,671.73000	1.67173	1,674.690		10.66	(0.36)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,820.80000		6.82080	0.00000	6,848.15000	6.84815	6,820.800		11.60	0.82	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	84.81000		0.08481	0.00000	85.43000	0.08543	84.810		12.85	(0.03)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.93401		88.89846	0.00000	10.92968	88.92583			10.02	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,391.23000		2.39123	0.00000	2,408.83000	2.40883	2,391.230		9.97	0.44	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,798.29000		3.79829	0.00000	3,819.82000	3.81982	3,798.290		10.45	0.58	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,478.99000		1.47899	0.00000	1,476.83000	1.47683	1,478.990		11.17	(0.27)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,091.09000		1.09109	0.00000	1,090.06000	1.09006	1,091.090		11.54	(0.21)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	905.14000		0.90514	0.00000	904.60000	0.90460	905.140		11.77	(0.18)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	668.08000		0.66808	0.00000	668.10000	0.66810	668.080		12.14	(0.14)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.06305		86.01165	0.00000	11.05860	86.03919			10.47	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	0.00
R2044	On 07/08/2025	Bond Future	0.00		10.86500		83.57096	0.00000	10.87606	83.49530			10.79	0.00	1,830,621,878.80	21,905	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.99484		84.90738	0.00000	10.97526	85.03898			10.55	0.00	7,471,849.44	88	129,844.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,865.25000		2.86525	0.00000	2,960.98000	2.96098	2,865.250		11.38	0.65	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	451.65000		0.45165	0.00000	437.67000	0.43767	451.650		12.22	(0.16)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	270.87000		0.27087	0.00000	262.69000	0.26269	270.870		12.62	(0.10)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	178.66000		0.17866	0.00000	173.45000	0.17345	178.660		12.93	(0.07)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	160.89000		0.16089	0.00000	156.25000	0.15625	160.890		13.01	(0.07)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.09870		82.11071	0.00000	11.07843	82.24469			11.05	0.00	0.00	0	16.00
R2044	On 07/05/2026	Bond Future	0.00		11.21313		83.62301	0.00000	11.19216	83.75925			10.96	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.33994		80.76503	0.00000	11.31821	80.90351			11.48	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	0.00
R2048	On 07/08/2025	Bond Future	0.00		10.86500		86.23710	0.00000	10.87105	86.19408			10.77	0.00	2,992,858,555.50	34,705	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.98392		83.24787	0.00000	10.96950	83.34867			11.09	0.00	8,824,274.22	106	219,094.00
R2048	On 05/02/2026	Bond Future	0.00		11.08680		84.80412	0.00000	11.07188	84.90670			11.03	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
R2048	On 07/05/2026	Bond Future	0.00		11.19093		81.92646	0.00000	11.17552	82.03071		11.53	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.30519		83.42277	0.00000	11.28926	83.52863		11.47	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		10.78500		111.58731	0.00000	10.78603	111.57770		10.79	0.00	2,231,746,200.00		20,000	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.89518		107.64599	0.00000	10.88074	107.77847		11.08	0.00	0.00		0	25,971.00
R2053	On 05/02/2026	Bond Future	0.00		10.99219		109.65816	0.00000	10.97725	109.79300		11.17	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.09555		105.81643	0.00000	11.08009	105.95358		11.23	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.20730		107.74779	0.00000	11.19131	107.88706		11.32	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		9.93500		78.40982	0.00000	9.95593	78.29659		8.84	0.00	104,677,109.70		1,335	0.00
R209	On 06/11/2025	Bond Future	0.00		10.02632		76.68035	0.00000	10.04286	76.59248		8.97	0.00	1,150,205.25		15	20,090.00
R209	On 05/02/2026	Bond Future	0.00		10.11509		78.11377	0.00000	10.13227	78.02417		8.89	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.21188		76.40160	0.00000	10.22976	76.31015		9.14	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.31936		77.79702	0.00000	10.33799	77.70367		9.03	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
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		251.56731		251.56731	0.00000	251.16716	251.16716		0.00	0.00	30,942,779.13		123	0.00
R210	On 06/11/2025	Bond Future	0.00		252.44213		252.44213	0.00000	252.44721	252.44721		0.00	0.00	0.00		0	2,129.00
R210	On 05/02/2026	Bond Future	0.00		257.22186		257.22186	0.00000	257.22685	257.22685		0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.54277		258.54277	0.00000	258.54729	258.54729		0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.32933		263.32933	0.00000	263.33313	263.33313		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		8.46500		96.74764	0.00000	8.50058	96.59885		5.30	0.00	731,412,158.40		7,560	0.00
R213	On 06/11/2025	Bond Future	0.00		8.53899		94.92137	0.00000	8.56080	94.83358		5.21	0.00	0.00		0	94,169.00
R213	On 05/02/2026	Bond Future	0.00		8.60144		96.69582	0.00000	8.62460	96.60631		4.96	0.00	0.00		0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.66945		94.92578	0.00000	8.69410	94.83441		4.87	0.00	0.00		0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.75421		96.66052	0.00000	8.78058	96.56717		4.58	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		10.55000		72.27715	0.00000	10.56098	72.21344		10.39	0.00	365,288,716.10		5,054	0.00
R214	On 06/11/2025	Bond Future	0.00		10.66788		70.16839	0.00000	10.65342	70.25097		10.64	0.00	3,508,419.50		50	36,455.00
R214	On 05/02/2026	Bond Future	0.00		10.76442		71.48008	0.00000	10.74947	71.56418		10.57	0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.86257		69.49884	0.00000	10.84715	69.58431		11.00	0.00	0.00		0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.97069		70.76848	0.00000	10.95477	70.85530		10.95	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 :													43,362,780,310.04			463,579	1,515,356.00
Grand Total:													43,362,780,310.04			463,579	1,515,356.00