

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/12/2025

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	05/02/2026	Index Future	0.00	1,259.38700	1,259.38700	0.00000	1,257.57000	1,257.57000			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,281.99300	1,281.99300	0.00000	1,280.14400	1,280.14400			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,305.09700	1,305.09700	0.00000	1,303.21400	1,303.21400			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,328.10700	1,328.10700	0.00000	1,326.18600	1,326.18600			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,351.13500	1,351.13500	0.00000	1,349.17700	1,349.17700			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,614.98300	1,614.98300	0.00000	1,611.93500	1,611.93500			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,643.97100	1,643.97100	0.00000	1,640.86900	1,640.86900			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,673.60000	1,673.60000	0.00000	1,670.43900	1,670.43900			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,703.10600	1,703.10600	0.00000	1,699.88500	1,699.88500			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,732.63600	1,732.63600	0.00000	1,729.35500	1,729.35500			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,360.11600	1,360.11600	0.00000	1,357.43900	1,357.43900			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,384.53000	1,384.53000	0.00000	1,381.80500	1,381.80500			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,409.48200	1,409.48200	0.00000	1,406.70700	1,406.70700			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,434.33200	1,434.33200	0.00000	1,431.50400	1,431.50400			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,459.20200	1,459.20200	0.00000	1,456.32100	1,456.32100			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	05/02/2026	Bond Future	0.00	8.93488	95.26560	0.00000	8.95616	95.15591			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	9.00488	93.20545	0.00000	9.02713	93.09380			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.07744	94.92551	0.00000	9.10078	94.81166			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.16576	92.80908	0.00000	9.19029	92.69291			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.27182	94.43537	0.00000	9.29765	94.31694			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	05/02/2026	Bond Future	0.00	9.64227	93.22712	0.00000	9.67351	92.99155			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.71155	90.65898	0.00000	9.74383	90.41909			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.78131	92.33174	0.00000	9.81467	92.08733			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.85872	89.69771	0.00000	9.89323	89.44876			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.94461	91.26780	0.00000	9.98033	91.01423			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	05/02/2026	GOVI	0.00	1,334.95500	1,334.95500	0.00000	1,332.28900	1,332.28900			0.00	0.00	0.00	0	606.00
GOVI	On	07/05/2026	GOVI	0.00	1,358.91800	1,358.91800	0.00000	1,356.20300	1,356.20300			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,383.40800	1,383.40800	0.00000	1,380.64400	1,380.64400			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,407.79800	1,407.79800	0.00000	1,404.98100	1,404.98100			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,432.20800	1,432.20800	0.00000	1,429.33800	1,429.33800			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	05/02/2026	Bond Future	0.00	144.83586	144.83586	0.00000	144.83857	144.83857			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.01625	146.01625	0.00000	146.01884	146.01884			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.71125	148.71125	0.00000	148.71376	148.71376			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.86051	149.86051	0.00000	149.86292	149.86292			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.49114	152.49114	0.00000	152.49316	152.49316			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	ContractsTraded	Open Interest	
I2031	On 05/02/2026	Bond Future	0.00		112.73014		112.73014	0.00000	112.73235	112.73235		1.98	0.00	0.00	0	1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.78127		114.78127	0.00000	114.78349	114.78349		1.83	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.48539		114.48539	0.00000	114.48752	114.48752		1.80	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.50633		116.50633	0.00000	116.50817	116.50817		1.69	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.10240		116.10240	0.00000	116.10460	116.10460		1.63	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 05/02/2026	Bond Future	0.00		142.46815		142.46815	0.00000	142.47061	142.47061		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.50286		143.50286	0.00000	143.50534	143.50534		0.00	0.00	0.00	0	10,592.00
I2033	On 06/08/2026	Bond Future	0.00		146.15159		146.15159	0.00000	146.15396	146.15396		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		147.15276		147.15276	0.00000	147.15498	147.15498		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		149.73600		149.73600	0.00000	149.73789	149.73789		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 05/02/2026	Bond Future	0.00		157.26954		157.26954	0.00000	157.11109	157.11109		0.00	0.00	0.00	0	2,880.00
I2038	On 07/05/2026	Bond Future	0.00		160.13093		160.13093	0.00000	159.96976	159.96976		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		160.89456		160.89456	0.00000	160.73013	160.73013		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		163.73560		163.73560	0.00000	163.56778	163.56778		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		164.38688		164.38688	0.00000	164.21622	164.21622		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 05/02/2026	Bond Future	0.00		121.87884		121.87884	0.00000	121.88123	121.88123		4.50	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		124.09655		124.09655	0.00000	124.09894	124.09894		4.53	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		123.54288		123.54288	0.00000	123.54509	123.54509		4.66	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		125.72352		125.72352	0.00000	125.72543	125.72543		4.56	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		125.04541		125.04541	0.00000	125.04776	125.04776		4.60	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 05/02/2026	Bond Future	0.00		141.17960		141.17960	0.00000	140.97274	140.97274		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		141.46216		141.46216	0.00000	141.25127	141.25127		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		144.07306		144.07306	0.00000	143.85807	143.85807		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		144.29611		144.29611	0.00000	144.07740	144.07740		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		146.82790		146.82790	0.00000	146.60509	146.60509		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 05/02/2026	Bond Future	0.00		142.22207		142.22207	0.00000	141.85956	141.85956		0.00	0.00	0.00	0	11,546.00
I2050	On 07/05/2026	Bond Future	0.00		144.80975		144.80975	0.00000	144.44069	144.44069		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		145.04160		145.04160	0.00000	144.66516	144.66516		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		147.60272		147.60272	0.00000	147.21931	147.21931		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		147.71631		147.71631	0.00000	147.32619	147.32619		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 05/02/2026	Bond Future	0.00		127.91969		127.91969	0.00000	127.92228	127.92228		6.60	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		130.24715		130.24715	0.00000	130.24992	130.24992		6.72	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		129.80720		129.80720	0.00000	129.80968	129.80968		6.96	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		132.09856		132.09856	0.00000	132.10062	132.10062		6.87	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		131.53226		131.53226	0.00000	131.53482	131.53482		6.99	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 05/02/2026	Index Future	0.00		433.34600		433.34600	0.00000	432.97400	432.97400		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		441.23000		441.23000	0.00000	440.85200	440.85200		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		449.28600		449.28600	0.00000	448.90100	448.90100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		457.31000		457.31000	0.00000	456.91600	456.91600		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		465.34000		465.34000	0.00000	464.93800	464.93800		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 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
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 17/12/2025	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	8.37200			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
R010	On 21/12/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00		8.43000	103.13238	0.00000	8.43000	103.13238			0.50	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.69000	105.12997	0.00000	8.69000	105.12997			0.43	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000	102.10931	0.00000	8.57000	102.10931			0.29	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000	104.29868	0.00000	8.12000	104.29868			0.11	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
R187	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
R188	On 21/12/2027	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 05/02/2026	Bond Future	0.00		293.08456	293.08456	0.00000	293.08950	293.08950			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		298.41712	298.41712	0.00000	298.42214	298.42214			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		298.52943	298.52943	0.00000	298.53225	298.53225			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		303.80100	303.80100	0.00000	303.80316	303.80316			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		303.65421	303.65421	0.00000	303.65593	303.65593			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 05/02/2026	Bond Future	0.00		7.51550	101.85482	0.00000	7.55197	101.73039			2.83	0.00	0.00	0.00	0	166,379.00
R2030	On 07/05/2026	Bond Future	0.00		7.53980	103.68309	0.00000	7.57912	103.55643			2.77	0.00	0.00	0.00	0	5,487.00
R2030	On 07/05/2026	Bond Future	7.21	Call	234.59000	0.23459	0.00000	206.08000	0.20608	234.590	2.49	0.25	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,058.72000	1.05872	0.00000	984.87000	0.98487	1,058.720	3.01	0.62	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	341.84000	0.34184	0.00000	380.06000	0.38006	341.840	3.23	(0.27)	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.56475	101.56237	0.00000	7.60746	101.43327			2.80	0.00	0.00	0.00	0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	382.11000	0.38211	0.00000	346.19000	0.34619	382.110	2.53	0.30	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,190.10000	1.19010	0.00000	1,119.03000	1.11903	1,190.100	3.00	0.58	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	474.00000	0.47400	0.00000	513.60000	0.51360	474.000	3.33	(0.28)	0.00	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.59735	103.33111	0.00000	7.64384	103.19948			2.65	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.64923	101.11319	0.00000	7.70027	100.97897			2.58	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 05/02/2026	Bond Future	0.00		7.93354	104.51251	0.00000	7.96987	104.33720			4.24	0.00	0.00	0.00	0	127,196.00
R2032	On 07/05/2026	Bond Future	0.00		7.96967	102.22932	0.00000	8.00797	102.05085			4.31	0.00	0.00	0.00	0	37,740.00

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 06/08/2026	Bond Future	0.00		8.00655		104.09140	0.00000	8.04703	103.90960			4.18	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.05663		101.74692	0.00000	8.09950	101.56169			4.16	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.12132		103.50721	0.00000	8.16688	103.31841			3.97	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 05/02/2026	Bond Future	0.00		8.05993		114.00720	0.00000	8.10134	113.77163			6.50	0.00	0.00	0	13,083.00
R2033	On 07/05/2026	Bond Future	0.00		8.09957		111.01119	0.00000	8.14305	110.77139			6.45	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.13988		113.03321	0.00000	8.18564	112.78888			6.66	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.19222		109.96230	0.00000	8.24043	109.71345			6.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.25782		111.86410	0.00000	8.30874	111.61061			6.57	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 05/02/2026	Bond Future	0.00		8.42430		106.80259	0.00000	8.45548	106.60454			5.50	0.00	0.00	0	84,027.00
R2035	On 05/02/2026	Bond Future	8.45	Put	719.54000		0.71954	0.00000	824.30000	0.82430	719.540		5.40	(0.46)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,702.58000		1.70258	0.00000	1,567.36000	1.56736	1,702.580		5.83	0.74	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	41.59000		0.04159	0.00000	52.97000	0.05297	41.590		6.98	(0.04)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	25.96000		0.02596	0.00000	33.53000	0.03353	25.960		7.23	(0.03)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	4.91000		0.00491	0.00000	6.64000	0.00664	4.910		8.06	(0.01)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,361.49000		10.36149	0.00000	10,163.67000	10.16367	10,361.490		9.10	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	11,838.92000		11.83892	0.00000	11,640.96000	11.64096	11,838.920		9.62	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.04000		0.00004	0.00000	0.07000	0.00007	0.040		9.74	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	14,493.58000		14.49358	0.00000	14,295.53000	14.29553	14,493.580		9.74	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.74	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.74	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.46966		104.21828	0.00000	8.50212	104.01669			5.71	0.00	0.00	0	34,632.00
R2035	On 07/05/2026	Bond Future	8.29	Call	864.36000		0.86436	0.00000	795.43000	0.79543	864.360		5.32	0.38	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,751.04000		2.75104	0.00000	2,617.51000	2.61751	2,751.040		6.29	0.70	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	368.79000		0.36879	0.00000	405.00000	0.40500	368.790		7.12	(0.15)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,121.09000		7.12109	0.00000	6,937.57000	6.93757	7,121.090		7.95	0.93	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,228.50000		7.22850	0.00000	7,044.41000	7.04441	7,228.500		7.98	0.93	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	7,497.30000		7.49730	0.00000	7,311.86000	7.31186	7,497.300		8.07	0.94	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	70.03000		0.07003	0.00000	78.23000	0.07823	70.030		8.81	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	67.72000		0.06772	0.00000	75.67000	0.07567	67.720		8.84	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	62.31000		0.06231	0.00000	69.67000	0.06967	62.310		8.92	(0.03)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	26.34000		0.02634	0.00000	29.74000	0.02974	26.340		9.42	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	24.86000		0.02486	0.00000	28.10000	0.02810	24.860		9.42	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	21.49000		0.02149	0.00000	24.34000	0.02434	21.490		9.42	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.51658		106.11675	0.00000	8.55046	105.91132			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,175.65000		1.17565	0.00000	1,101.83000	1.10183	1,175.650		5.32	0.39	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,625.49000		2.62549	0.00000	2,507.84000	2.50784	2,625.490		6.00	0.60	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,955.26000		2.95526	0.00000	2,830.52000	2.83052	2,955.260		6.14	0.64	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,478.52000		4.47852	0.00000	4,328.82000	4.32882	4,478.520		6.71	0.75	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	757.64000		0.75764	0.00000	808.63000	0.80863	757.640		6.84	(0.22)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,905.40000		4.90540	0.00000	4,750.41000	4.75041	4,905.400		6.86	0.78	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	601.95000		0.60195	0.00000	643.68000	0.64368	601.950		7.13	(0.18)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	442.93000		0.44293	0.00000	474.78000	0.47478	442.930		7.50	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	399.71000		0.39971	0.00000	428.78000	0.42878	399.710		7.61	(0.12)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	394.58000		0.39458	0.00000	423.32000	0.42332	394.580		7.63	(0.12)	0.00	0	250.00

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 06/08/2026	Bond Future	10.13	Put	236.99	000	0.23699	0.00000	255.11	000	0.25511	236.990	8.21	(0.08)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	212.82	000	0.21282	0.00000	229.24	000	0.22924	212.820	8.34	(0.07)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.57647		103.46617	0.00000	8.61186		103.25685		5.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,073.10	000	3.07310	0.00000	2,952.79	000	2.95279	3,073.100	6.17	0.60	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,023.28	000	1.02328	0.00000	1,080.10	000	1.08010	1,023.280	6.88	(0.25)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	598.97	000	0.59897	0.00000	634.58	000	0.63458	598.970	7.53	(0.15)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.64861		105.25668	0.00000	8.68565		105.04349		5.59	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.82617		97.96708	0.00000	8.85732		97.75455		6.54	0.00	455,840,823.24	4,653	122,643.00
R2037	On 05/02/2026	Bond Future	9.65	Put	41.04	000	0.04104	0.00000	51.73	000	0.05173	41.040	9.03	(0.03)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	6.91	000	0.00691	0.00000	9.15	000	0.00915	6.910	10.14	(0.01)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	12,885.49	00	12.88549	0.00000	12,673.07	000	12.67307	12,885.490	11.69	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	15,640.41	00	15.64041	0.00000	15,427.88	000	15.42788	15,640.410	11.69	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		11.69	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		11.69	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.88444		99.72558	0.00000	8.91675		99.50925		6.60	0.00	0.00	0	90,411.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,005.64	000	2.00564	0.00000	1,887.31	000	1.88731	2,005.640	6.60	0.58	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,453.55	000	4.45355	0.00000	4,284.58	000	4.28458	4,453.550	7.78	0.81	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	188.87	000	0.18887	0.00000	208.75	000	0.20875	188.870	9.07	(0.08)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,667.17	00	12.66717	0.00000	12,456.22	000	12.45622	12,667.170	10.85	0.98	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.52	000	0.00052	0.00000	0.62	000	0.00062	0.520	10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.94578		97.28214	0.00000	8.97936		97.06178		6.91	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,271.29	000	7.27129	0.00000	7,087.90	000	7.08790	7,271.290	9.01	0.85	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	246.27	000	0.24627	0.00000	264.29	000	0.26429	246.270	10.23	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	101.84	000	0.10184	0.00000	110.18	000	0.11018	101.840	10.77	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.00932		98.97602	0.00000	9.04420		98.75156		6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,403.37	000	4.40337	0.00000	4,257.60	000	4.25760	4,403.370	7.58	0.67	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	726.65	000	0.72665	0.00000	766.96	000	0.76696	726.650	8.89	(0.16)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	415.75	000	0.41575	0.00000	439.90	000	0.43990	415.750	9.82	(0.09)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.08340		96.43200	0.00000	9.11972		96.20325		6.94	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.94897		118.03323	0.00000	8.96493		117.90526		6.20	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.00946		114.66832	0.00000	9.02602		114.53805		6.66	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.07142		116.75689	0.00000	9.08863		116.62410		6.72	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.14211		113.30975	0.00000	9.16002		113.17435		6.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.22302		115.26915	0.00000	9.24168		115.13109		6.63	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.10470		109.41964	0.00000	9.13592		109.17386		6.79	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.16677		106.40535	0.00000	9.19911		106.15511		7.19	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.23043		108.34341	0.00000	9.26395		108.08854		7.22	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.30223		105.25375	0.00000	9.33701		104.99413		7.42	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.38368		107.07398	0.00000	9.41981		106.80951		7.30	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.20391		98.65803	0.00000	9.23509		98.41876		7.37	0.00	0.00	0	79,764.00
R2040	On 05/02/2026	Bond Future	9.05	Call	461.79	000	0.46179	0.00000	400.56	000	0.40056	461.790	6.84	0.31	0.00	0	13,500.00

12/23/2025 6:20:43 PM

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 04/02/2027	Bond Future	0.00		9.62439		96.07660	0.00000	9.65953	95.78239		9.32		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 05/02/2026	Bond Future	0.00		9.20423		128.23407	0.00000	9.23523	127.86495		8.64		0.00	0.00	0	34,001.00
R2053	On 07/05/2026	Bond Future	0.00		9.25452		124.67523	0.00000	9.28643	124.29949		9.20		0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.30543		126.94612	0.00000	9.33830	126.56339		9.30		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.36185		123.29852	0.00000	9.39574	122.90865		9.62		0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.42482		125.43069	0.00000	9.45977	125.03384		9.53		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 05/02/2026	Bond Future	0.00		8.62340		86.44543	0.00000	8.64430	86.32077		6.40		0.00	0.00	0	34,901.00
R209	On 07/05/2026	Bond Future	0.00		8.67156		84.84622	0.00000	8.69322	84.71931		6.70		0.00	0.00	0	6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.72085		86.39172	0.00000	8.74333	86.26241		6.69		0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.77855		84.74706	0.00000	8.80192	84.61522		6.78		0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.84587		86.21356	0.00000	8.87019	86.07917		6.65		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 05/02/2026	Bond Future	0.00		258.24160		258.24160	0.00000	258.19041	258.19041		0.00		0.00	0.00	0	539.00
R210	On 07/05/2026	Bond Future	0.00		259.47467		259.47467	0.00000	259.42224	259.42224		0.00		0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.26369		264.26369	0.00000	264.20996	264.20996		0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.41175		265.41175	0.00000	265.35705	265.35705		0.00		0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.06979		270.06979	0.00000	270.01336	270.01336		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 05/02/2026	Bond Future	0.00		7.73193		100.13336	0.00000	7.76835	99.98633		3.70		0.00	25,734,273.52	257	18,761.00
R213	On 07/05/2026	Bond Future	0.00		7.75833		98.38035	0.00000	7.79699	98.23066		3.68		0.00	0.00	0	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.78474		100.17247	0.00000	7.82595	100.01996		3.53		0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.83112		98.36920	0.00000	7.87518	98.21377		3.49		0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.89524		100.07222	0.00000	7.94260	99.91380		3.32		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 05/02/2026	Bond Future	0.00		9.24824		80.82617	0.00000	9.27936	80.61658		7.87		0.00	0.00	0	11,294.00
R214	On 07/05/2026	Bond Future	0.00		9.30364		78.98020	0.00000	9.33571	78.76683		8.33		0.00	0.00	0	30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.36079		80.41892	0.00000	9.39388	80.20156		8.41		0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.42659		78.52475	0.00000	9.46075	78.30337		8.64		0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.50137		79.88377	0.00000	9.53668	79.65835		8.55		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 :													836,684,901.64		8,668	1,780,247.00	
Grand Total:													836,684,901.64		8,668	1,780,247.00	