

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2023	Bond Future	0.00	125.42200	125.42200	0.00000	125.33183	125.33183	0.00	0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	0.00	128.27370	128.27370	0.00000	128.18158	128.18158	0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.83739	129.83739	0.00000	129.74304	129.74304	0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.79560	132.79560	0.00000	132.69887	132.69887	0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.50188	134.50188	0.00000	134.40234	134.40234	0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	0.00	118.74422	118.74422	0.00000	119.20218	119.20218	0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	121.44402	121.44402	0.00000	121.91250	121.91250	0.00	0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	0.00	122.75710	122.75710	0.00000	123.23610	123.23610	0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.55414	125.55414	0.00000	126.04376	126.04376	0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.99379	126.99379	0.00000	127.49446	127.49446	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 02/11/2023	Bond Future	0.00	128.68066	128.68066	0.00000	128.68648	128.68648	0.00	0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	0.00	129.59655	129.59655	0.00000	129.60264	129.60264	0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	132.55173	132.55173	0.00000	132.55775	132.55775	0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	133.51064	133.51064	0.00000	133.51679	133.51679	0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.62793	136.62793	0.00000	136.63342	136.63342	0.00	0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	0.00	111.40172	111.40172	0.00000	111.93091	111.93091	0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	113.93459	113.93459	0.00000	114.47606	114.47606	0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	114.39317	114.39317	0.00000	114.94692	114.94692	0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	116.99903	116.99903	0.00000	117.56514	117.56514	0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.53614	117.53614	0.00000	118.11503	118.11503	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 02/11/2023	Bond Future	0.00	113.19044	113.19044	0.00000	113.19553	113.19553	0.00	0.00	0.00	0	14,087.00
I2050	On 01/02/2024	Bond Future	0.00	113.52498	113.52498	0.00000	113.53026	113.53026	0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	116.11365	116.11365	0.00000	116.11903	116.11903	0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	116.46224	116.46224	0.00000	116.46769	116.46769	0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.18087	119.18087	0.00000	119.18579	119.18579	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
IGOV	On 02/11/2023	Index Future	0.00	333.95700	333.95700	0.00000	334.51400	334.51400	0.00	0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	0.00	341.54900	341.54900	0.00000	342.12000	342.12000	0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	349.34000	349.34000	0.00000	349.92300	349.92300	0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	357.30300	357.30300	0.00000	357.89800	357.89800	0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	365.66300	365.66300	0.00000	366.27100	366.27100	0.00	0.00	0.00	0	0.00
IS05	On 19/09/2023	Interest Rate Swap	0.00	94.88000	94.88000	0.00000	94.88000	94.88000	0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000	0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000	0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000	0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000	0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000	0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000	0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000	0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000	0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000	0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000	0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	ContractsTraded	Open Interest	
R213	On 02/05/2024	Bond Future	0.00	11.21894	81.55285	0.00000	11.27719	81.31603	10.06	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.31442	83.39217	0.00000	11.37566	83.14978	9.25	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.46131	81.75520	0.00000	11.52614	81.50680	9.20	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 02/11/2023	Bond Future	0.00	12.48366	59.15665	0.00000	12.54143	58.89072	16.39	0.00	0.00	0	22,221.00
R214	On 01/02/2024	Bond Future	0.00	12.59215	60.48744	0.00000	12.65204	60.21556	15.96	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.69593	58.54689	0.00000	12.75798	58.26877	16.34	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.80321	59.86704	0.00000	12.86754	59.58254	15.47	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.94600	57.94007	0.00000	13.01303	57.64868	15.27	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00

Total for Derivatives : 690,434,286.84 7,928 1,431,446.00

Grand Total: 690,434,286.84 7,928 1,431,446.00