

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
R210	On 06/02/2025		Bond Future	0.00	245.72908	245.72908	0.00000	246.63141	246.63141	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.75413	247.75413	0.00000	248.65011	248.65011	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	253.03168	253.03168	0.00000	253.91040	253.91040	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 01/08/2024		Bond Future	0.00	11.24142	83.68230	0.00000	11.09758	84.25781	8.38	0.00	836,823.00	10	24,579.00
R213	On 07/11/2024		Bond Future	0.00	11.37293	82.09538	0.00000	11.22027	82.68720	8.37	0.00	293,080,506.60	3,570	41,988.00
R213	On 06/02/2025		Bond Future	0.00	11.50921	83.89878	0.00000	11.35248	84.48725	8.08	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	11.64793	82.17650	0.00000	11.48473	82.76989	8.39	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	11.81989	83.90624	0.00000	11.65068	84.49990	7.90	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 01/08/2024		Bond Future	0.00	12.71494	60.26104	0.00000	12.53671	61.06962	13.54	0.00	0.00	0	11,957.00
R214	On 07/11/2024		Bond Future	0.00	12.84676	58.37582	0.00000	12.66103	59.20543	14.09	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	12.97774	59.65803	0.00000	12.78756	60.49415	13.92	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	13.10679	57.65803	0.00000	12.91086	58.50676	15.16	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	13.25437	58.87045	0.00000	13.05286	59.72838	14.66	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
Total for Derivatives :											1,266,763,248.03		16,305	1,686,419.00
Grand Total:											1,266,763,248.03		16,305	1,686,419.00