











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	
R2053	On 07/11/2024		Bond Future	0.00	11.53077	102.12731	0.00000	11.71475	100.60773		14.46	0.00	0.00	0	3,638.00
R2053	On 06/02/2025		Bond Future	0.00	11.61293	104.34714	0.00000	11.80357	102.79425		14.31	0.00	0.00	0	0.00
R2053	On 08/05/2025		Bond Future	0.00	11.70235	100.70298	0.00000	11.90004	99.11655		14.89	0.00	0.00	0	0.00
R2053	On 07/08/2025		Bond Future	0.00	11.79428	102.84857	0.00000	11.99932	101.22790		14.54	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 01/08/2024		Bond Future	0.00	11.01515	71.31224	0.00000	11.05630	71.10504		12.00	0.00	120,517,685.60	1,690	5,689.00
R209	On 07/11/2024		Bond Future	0.00	11.09680	69.82216	0.00000	11.13955	69.61014		12.37	0.00	556,203,326.56	7,966	16,250.00
R209	On 06/02/2025		Bond Future	0.00	11.17675	71.33988	0.00000	11.22110	71.12309		12.22	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	11.26539	69.70649	0.00000	11.31145	69.48480		12.80	0.00	0.00	0	0.00
R209	On 07/08/2025		Bond Future	0.00	11.35756	71.19259	0.00000	11.40540	70.96595		12.96	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 01/08/2024		Bond Future	0.00	238.02359	238.02359	0.00000	238.11132	238.11132		0.00	0.00	353,941,078.33	1,487	842.00
R210	On 07/11/2024		Bond Future	0.00	240.31189	240.31189	0.00000	240.40139	240.40139		0.00	0.00	357,343,780.43	1,487	1,379.00
R210	On 06/02/2025		Bond Future	0.00	245.59337	245.59337	0.00000	245.68428	245.68428		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.48740	247.48740	0.00000	247.57758	247.57758		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	252.82508	252.82508	0.00000	252.91646	252.91646		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	9.95589	89.01208	0.00000	9.98176	88.90058		8.04	0.00	0.00	0	23,895.00
R213	On 07/11/2024		Bond Future	0.00	10.02030	87.53191	0.00000	10.04760	87.41777		8.00	0.00	3,938,935.95	45	72,344.00
R213	On 06/02/2025		Bond Future	0.00	10.08796	89.43489	0.00000	10.11678	89.31805		7.64	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.16203	87.78328	0.00000	10.19248	87.66365		7.85	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.24227	89.65587	0.00000	10.27451	89.53342		7.70	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	11.37489	66.79852	0.00000	11.53180	65.97569		13.59	0.00	0.00	0	8,133.00
R214	On 07/11/2024		Bond Future	0.00	11.45880	65.05339	0.00000	11.62137	64.21130		14.13	0.00	0.00	0	13,958.00
R214	On 06/02/2025		Bond Future	0.00	11.54229	66.46759	0.00000	11.71049	65.60712		13.98	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	3,389.30000	3.38930	0.00000	2,917.09000	2.91709	3,389.300	14.35	0.58	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	5,005.19000	5.00519	0.00000	4,423.88000	4.42388	5,005.190	15.13	0.70	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	428.49000	0.42849	0.00000	527.41000	0.52741	428.490	17.04	(0.10)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.62799	64.57955	0.00000	11.80194	63.70043		14.78	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	11.71742	65.95659	0.00000	11.89745	65.05847		15.03	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 :											41,868,227,088.56		456,711	1,920,080.00	
Grand Total:											41,868,227,088.56		456,711	1,920,080.00	