

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	Contracts Traded	Open Interest		
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00	
R209	On 06/02/2025		Bond Future	0.00	10.68940	73.78361	0.00000	10.74060	73.52149	10.49	0.00	31,653,168.69	429	5,753.00
R209	On 08/05/2025		Bond Future	0.00	10.78252	72.08910	0.00000	10.83557	71.82203	10.78	0.00	37,846,777.50	525	16,471.00
R209	On 07/08/2025		Bond Future	0.00	10.88162	73.50241	0.00000	10.93670	73.22989	10.61	0.00	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00	10.99079	71.77190	0.00000	11.04803	71.49388	10.96	0.00	0.00	0	0.00
R209	On 05/02/2026		Bond Future	0.00	11.11357	73.12815	0.00000	11.17312	72.84456	11.55	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 06/02/2025		Bond Future	0.00	242.84450	242.84450	0.00000	243.00860	243.00860	0.00	0.00	0.00	0	693.00
R210	On 08/05/2025		Bond Future	0.00	244.36030	244.36030	0.00000	244.52856	244.52856	0.00	0.00	0.00	0	1,180.00
R210	On 07/08/2025		Bond Future	0.00	249.21063	249.21063	0.00000	249.38141	249.38141	0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	250.68583	250.68583	0.00000	250.85776	250.85776	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	255.48656	255.48656	0.00000	255.66085	255.66085	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 06/02/2025		Bond Future	0.00	9.47403	91.97092	0.00000	9.53020	91.73511	6.68	0.00	10,208,772.12	111	92,094.00
R213	On 08/05/2025		Bond Future	0.00	9.54936	90.23409	0.00000	9.60847	89.99395	6.64	0.00	64,246,672.08	712	101,769.00
R213	On 07/08/2025		Bond Future	0.00	9.63475	92.00354	0.00000	9.69726	91.75841	6.29	0.00	0.00	0	17.00
R213	On 06/11/2025		Bond Future	0.00	9.74071	90.23018	0.00000	9.80696	89.98002	6.27	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.87172	91.93650	0.00000	9.94219	91.68123	6.07	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 06/02/2025		Bond Future	0.00	11.12451	68.68319	0.00000	11.18075	68.37826	11.92	0.00	10,920,627.21	159	10,411.00
R214	On 08/05/2025		Bond Future	0.00	11.21552	66.73968	0.00000	11.27359	66.42897	12.35	0.00	16,151,002.56	242	16,424.00
R214	On 07/08/2025		Bond Future	0.00	11.31257	68.04837	0.00000	11.37267	67.73138	12.18	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.41996	66.06492	0.00000	11.48219	65.74161	12.68	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.54033	67.31369	0.00000	11.60488	66.98394	13.45	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 :									2,629,769,475.38		15,061	2,184,478.00		
Grand Total:									2,629,769,475.38		15,061	2,184,478.00		