

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 06/11/2025	Bond Future	0.00	250.90230	250.90230	0.00000	250.89349	250.89349	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	255.77416	255.77416	0.00000	255.76303	255.76303	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	257.09758	257.09758	0.00000	257.08356	257.08356	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 08/05/2025	Bond Future	0.00	9.61581	89.96418	0.00000	9.59267	90.05806	6.63	0.00	0.00	0	101,769.00
R213	On 07/08/2025	Bond Future	0.00	9.70713	91.71978	0.00000	9.68289	91.81469	6.30	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.81913	89.93415	0.00000	9.79369	90.03006	6.25	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.94824	91.65936	0.00000	9.92144	91.75631	6.04	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.09962	89.79978	0.00000	10.07144	89.89743	5.90	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 08/05/2025	Bond Future	0.00	11.27804	66.40525	0.00000	11.30218	66.27681	12.32	0.00	3,652,288.75	55	16,369.00
R214	On 07/08/2025	Bond Future	0.00	11.37844	67.70107	0.00000	11.40352	67.56956	12.25	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.48906	65.70606	0.00000	11.51515	65.57133	12.65	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.60839	66.96608	0.00000	11.63554	66.82819	13.35	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.73556	64.90289	0.00000	11.76385	64.76161	13.40	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 :										359,827,282.51		3,672	1,419,659.00
Grand Total:										359,827,282.51		3,672	1,419,659.00