

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	251.12091	251.12091	0.00000	251.10477	251.10477	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	256.00871	256.00871	0.00000	255.98128	255.98128	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	257.35976	257.35976	0.00000	257.30837	257.30837	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	9.54434	90.25452	0.00000	9.64584	89.84254	6.66	0.00	1,083,054.24	12	101,781.00
R213	On 07/08/2025	Bond Future	0.00	9.63010	92.02181	0.00000	9.73876	91.59612	6.39	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.73609	90.24766	0.00000	9.85251	89.80851	6.28	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.85886	91.98319	0.00000	9.98359	91.53168	6.10	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.00204	90.13846	0.00000	10.13707	89.67022	5.97	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	11.20264	66.80889	0.00000	11.32271	66.16787	12.23	0.00	0.00	0	16,369.00
R214	On 07/08/2025	Bond Future	0.00	11.29959	68.11714	0.00000	11.42459	67.45938	12.10	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.40667	66.13428	0.00000	11.53677	65.45999	12.66	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.52241	67.40568	0.00000	11.65778	66.71556	13.24	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.64522	65.35715	0.00000	11.78664	64.64814	13.36	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 :										23,986,686.74		262	1,434,501.00
Grand Total:										23,986,686.74		262	1,434,501.00