

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 05/02/2026	Bond Future	0.00	256.42264	256.42264	0.00000	256.44446	256.44446	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	257.78211	257.78211	0.00000	257.80301	257.80301	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	9.57385	90.13450	0.00000	9.58530	90.08798	6.66	0.00	0.00	0	101,769.00
R213	On 07/08/2025	Bond Future	0.00	9.66114	91.89995	0.00000	9.67330	91.85227	6.39	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.76880	90.12401	0.00000	9.78175	90.07511	6.28	0.00	0.00	0	179.00
R213	On 05/02/2026	Bond Future	0.00	9.89346	91.85766	0.00000	9.90729	91.80754	6.10	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.03862	90.01132	0.00000	10.05342	89.95994	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	11.22108	66.70983	0.00000	11.24790	66.56616	12.23	0.00	0.00	0	16,369.00
R214	On 07/08/2025	Bond Future	0.00	11.31859	68.01652	0.00000	11.34637	67.86982	12.10	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.42626	66.03208	0.00000	11.45504	65.88237	12.66	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.54263	67.30190	0.00000	11.57249	67.14909	13.24	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.66605	65.25199	0.00000	11.69703	65.09605	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 :										146,963,129.58		1,503	1,436,016.00
Grand Total:										146,963,129.58		1,503	1,436,016.00