

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 05/02/2026	Bond Future	0.00	257.47487	257.47487	0.00000	257.34584	257.34584	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	258.85284	258.85284	0.00000	258.72124	258.72124	0.00	0.00	121,143,129.12	468	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	9.64311	89.85359	0.00000	9.62844	89.91300	6.66	0.00	0.00	0	101,769.00
R213	On 07/08/2025	Bond Future	0.00	9.73405	91.61452	0.00000	9.71861	91.67487	6.39	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.84568	89.83420	0.00000	9.82942	89.89540	6.28	0.00	16,080,321.80	179	0.00
R213	On 05/02/2026	Bond Future	0.00	9.97484	91.56327	0.00000	9.95763	91.62542	6.10	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.12474	89.71285	0.00000	10.10655	89.77579	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	11.32983	66.13015	0.00000	11.28981	66.34258	12.23	0.00	2,182,294.95	33	16,369.00
R214	On 07/08/2025	Bond Future	0.00	11.43095	67.42617	0.00000	11.38959	67.64255	12.10	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.54238	65.43115	0.00000	11.49961	65.65153	12.66	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.66280	66.69017	0.00000	11.61852	66.91458	13.24	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.79032	64.62984	0.00000	11.74450	64.85820	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 :										687,354,632.09		4,857	1,446,945.00
Grand Total:										687,354,632.09		4,857	1,446,945.00