

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	
R213	On 05/02/2026		Bond Future	0.00	9.94945	91.65499	0.00000	9.97484	91.56327	5.78	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	10.09675	89.80972	0.00000	10.12474	89.71285	5.67	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	11.25785	66.51297	0.00000	11.32983	66.13015	11.37	0.00	0.00	0	16,369.00
R214	On 07/08/2025		Bond Future	0.00	11.35587	67.81976	0.00000	11.43095	67.42617	11.32	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.46434	65.83410	0.00000	11.54238	65.43115	11.81	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.58208	67.10013	0.00000	11.66280	66.69017	12.43	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	11.70620	65.05000	0.00000	11.79032	64.62984	12.70	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 :										850,745,810.89		7,607	1,445,145.00	
Grand Total:										850,745,810.89		7,607	1,445,145.00	