

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 06/11/2025	Bond Future	0.00	9.76188	90.15015	0.00000	9.82151	89.92519	5.91	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.88605	91.88452	0.00000	9.94945	91.65499	5.78	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.02923	90.04393	0.00000	10.09675	89.80972	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	11.19512	66.84935	0.00000	11.25785	66.51297	11.37	0.00	0.00	0	16,369.00
R214	On 07/08/2025	Bond Future	0.00	11.29096	68.16291	0.00000	11.35587	67.81976	11.32	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.39714	66.18409	0.00000	11.46434	65.83410	11.81	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.51242	67.45704	0.00000	11.58208	67.10013	12.43	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.63401	65.41385	0.00000	11.70620	65.05000	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 :										1,447,816,875.10		13,772	1,432,357.00
Grand Total:										1,447,816,875.10		13,772	1,432,357.00