

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R213	On 05/02/2026		Bond Future	0.00	9.81287	92.15037	0.00000	9.85370	92.00192	5.78	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	9.95104	90.31611	0.00000	9.99475	90.16383	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	11.13456	67.17654	0.00000	11.18890	66.88284	11.37	0.00	0.00	0	16,369.00
R214	On 07/08/2025		Bond Future	0.00	11.22825	68.49699	0.00000	11.28451	68.19716	11.32	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.33210	66.52550	0.00000	11.39042	66.21924	11.81	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.44491	67.80574	0.00000	11.50543	67.49302	12.43	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	11.56390	65.77013	0.00000	11.62672	65.45076	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 :										97,403,039.40		1,075	1,432,817.00	
Grand Total:										97,403,039.40		1,075	1,432,817.00	