

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 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	9.50848	90.40064	9.57697	90.12182	5.55	0.00	16,272,115.20	180	101,802.00
R213	On 07/08/2025		Bond Future	0.00	9.59207	92.17139	9.66444	91.88701	5.34	0.00	0.00	0	17.00
R213	On 06/11/2025		Bond Future	0.00	9.69532	90.40208	9.77200	90.11192	5.29	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.81721	92.13458	9.89871	91.83863	5.01	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	9.95643	90.29731	10.04318	89.99548	4.96	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	11.15785	67.05042	11.23061	66.65873	10.67	0.00	0.00	0	16,369.00
R214	On 07/08/2025		Bond Future	0.00	11.25319	68.36383	11.32845	67.96439	10.65	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.35838	66.38723	11.43629	65.97985	11.09	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.47323	67.65913	11.55398	67.24375	11.01	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	11.59360	65.61885	11.67727	65.19545	11.43	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000	0.00	0.00	0.00	0	0.00
Total for Derivatives :										140,127,825.14		1,535	1,439,301.00
Grand Total:										140,127,825.14		1,535	1,439,301.00