

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 06/11/2025	Bond Future	0.00	253.32921	253.32921	0.00000	253.10840	253.10840	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	258.18755	258.18755	0.00000	258.02152	258.02152	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	259.53401	259.53401	0.00000	259.41712	259.41712	0.00	0.00	0.00	0	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	9.56804	90.15811	0.00000	9.52041	90.35200	5.61	0.00	24,162,373.48	268	101,524.00
R213	On 07/08/2025	Bond Future	0.00	9.65885	91.90894	0.00000	9.60457	92.12220	5.38	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.76846	90.12529	0.00000	9.70831	90.35284	5.33	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.90042	91.83243	0.00000	9.83071	92.08547	5.05	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.04961	89.97316	0.00000	9.97041	90.24859	5.00	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	11.31737	66.19618	0.00000	11.19975	66.82443	10.69	0.00	4,236,555.52	64	16,369.00
R214	On 07/08/2025	Bond Future	0.00	11.42032	67.48168	0.00000	11.29647	68.13368	10.66	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.53263	65.48129	0.00000	11.40302	66.15335	11.12	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.65665	66.72127	0.00000	11.51932	67.42156	11.02	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.78593	64.65167	0.00000	11.64114	65.37777	11.44	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 :										420,122,824.11		3,968	1,466,610.00
Grand Total:										420,122,824.11		3,968	1,466,610.00