

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	ContractsTraded	Open Interest
R210	On 06/11/2025	Bond Future	0.00	253.49956	253.49956	0.00000	253.85036	253.85036	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	258.36530	258.36530	0.00000	258.72031	258.72031	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	259.72054	259.72054	0.00000	260.07813	260.07813	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	9.52188	90.34600	0.00000	9.47812	90.52458	5.61	0.00	0.00	0	101,524.00
R213	On 07/08/2025	Bond Future	0.00	9.60994	92.10107	0.00000	9.56381	92.28275	5.38	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.71638	90.32227	0.00000	9.66773	90.50676	5.33	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.84472	92.03455	0.00000	9.79328	92.22170	5.05	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	9.98991	90.18068	0.00000	9.93551	90.37029	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	11.21998	66.71574	0.00000	11.20786	66.78083	10.69	0.00	0.00	0	16,340.00
R214	On 07/08/2025	Bond Future	0.00	11.31948	68.01181	0.00000	11.30700	68.07787	10.66	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.42811	66.02244	0.00000	11.41529	66.08928	11.12	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.54813	67.27371	0.00000	11.53497	67.34119	11.02	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.67328	65.21554	0.00000	11.65979	65.28356	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 :										1,444,981,875.99		17,544	1,468,462.00
Grand Total:										1,444,981,875.99		17,544	1,468,462.00