

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	254.81795	254.81795	0.00000	254.36970	254.36970	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	259.78946	259.78946	0.00000	259.25286	259.25286	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	261.27353	261.27353	0.00000	260.62189	260.62189	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	9.60328	90.01500	0.00000	9.56226	90.18161	5.59	0.00	254,562,420.00	2,828	103,737.00
R213	On 07/08/2025	Bond Future	0.00	9.69538	91.76577	0.00000	9.65255	91.93366	5.36	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.80433	89.98993	0.00000	9.76144	90.15181	5.29	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.93019	91.72464	0.00000	9.89249	91.86117	5.01	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.06983	89.90301	0.00000	10.04060	90.00444	4.94	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	11.35595	65.99206	0.00000	11.28523	66.36696	10.65	0.00	0.00	0	16,336.00
R214	On 07/08/2025	Bond Future	0.00	11.45985	67.27562	0.00000	11.38697	67.65630	10.60	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.57204	65.27898	0.00000	11.49792	65.66026	11.04	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.69314	66.53709	0.00000	11.62044	66.90483	10.99	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.81793	64.49283	0.00000	11.74812	64.84011	11.43	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 :										1,109,462,062.51		9,755	1,468,032.00
Grand Total:										1,109,462,062.51		9,755	1,468,032.00