

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	254.46098	254.46098	0.00000	254.86696	254.86696	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	259.42927	259.42927	0.00000	259.84254	259.84254	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	260.89349	260.89349	0.00000	261.33263	261.33263	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	9.53046	90.31104	0.00000	9.58288	90.09781	5.59	0.00	71,887,587.84	796	104,863.00
R213	On 07/08/2025	Bond Future	0.00	9.61833	92.06807	0.00000	9.67372	91.85062	5.36	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.72247	90.29921	0.00000	9.78115	90.07737	5.29	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.84290	92.04116	0.00000	9.90528	91.81482	5.01	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	9.97656	90.22716	0.00000	10.04296	89.99625	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	11.37466	65.89341	0.00000	11.37070	65.91427	10.65	0.00	9,027,397.17	137	16,336.00
R214	On 07/08/2025	Bond Future	0.00	11.47915	67.17536	0.00000	11.47506	67.19659	10.60	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.59185	65.17765	0.00000	11.58765	65.19911	11.04	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.71350	66.43466	0.00000	11.70917	66.45642	10.99	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.83877	64.38969	0.00000	11.83433	64.41165	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 :										735,925,700.81		7,971	1,467,862.00
Grand Total:										735,925,700.81		7,971	1,467,862.00