

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	254.41852	254.41852	0.00000	254.43741	254.43741	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	259.38035	259.38035	0.00000	259.39902	259.39902	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	260.85691	260.85691	0.00000	260.87496	260.87496	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	9.55877	90.19581	0.00000	9.50832	90.40129	5.64	0.00	10,733,301.39	119	104,249.00
R213	On 07/08/2025	Bond Future	0.00	9.64629	91.95823	0.00000	9.59302	92.16765	5.40	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.75510	90.17577	0.00000	9.69877	90.38900	5.33	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.87811	91.91332	0.00000	9.81835	92.13043	5.04	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.01263	90.10163	0.00000	9.94918	90.32259	4.96	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	11.48905	65.29514	0.00000	11.38844	65.82090	10.79	0.00	2,807,691.02	43	16,364.00
R214	On 07/08/2025	Bond Future	0.00	11.59645	66.57101	0.00000	11.49234	67.10698	10.70	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.71495	64.55323	0.00000	11.60719	65.09934	11.22	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.84140	65.79676	0.00000	11.72971	66.35328	11.13	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.97058	63.74311	0.00000	11.85492	64.30994	11.56	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 :										276,105,217.91		3,087	1,470,323.00
Grand Total:										276,105,217.91		3,087	1,470,323.00