

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R214	On 07/11/2024	Bond Future	0.00	12.91944	58.05619	0.00000	12.85449	58.34169	13.51	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	13.06116	59.29720	0.00000	12.99383	59.58816	12.41	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	13.20934	57.22152	0.00000	13.13986	57.51669	12.60	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 :										668,311,899.63		18,902	1,525,314.00
Grand Total:										668,311,899.63		18,902	1,525,314.00