













| 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 08/05/2025 | Bond Future        | 0.00 | 246.78806 | 246.78806  | 0.00000   | 247.15772    | 247.15772      | 0.00                  | 0.00           | 0.00        | 0               | 3,295.00      |
| R210                    | On 07/08/2025 | Bond Future        | 0.00 | 251.67155 | 251.67155  | 0.00000   | 252.04835    | 252.04835      | 0.00                  | 0.00           | 0.00        | 0               | 0.00          |
| R210                    | On 06/11/2025 | Bond Future        | 0.00 | 253.15468 | 253.15468  | 0.00000   | 253.53749    | 253.53749      | 0.00                  | 0.00           | 0.00        | 0               | 0.00          |
| R210                    | On 05/02/2026 | Bond Future        | 0.00 | 258.09501 | 258.09501  | 0.00000   | 258.48461    | 258.48461      | 0.00                  | 0.00           | 0.00        | 0               | 0.00          |
| R210                    | On 07/05/2026 | Bond Future        | 0.00 | 259.55578 | 259.55578  | 0.00000   | 259.95105    | 259.95105      | 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 | 9.61548   | 89.96552   | 0.00000   | 9.56009      | 90.19044       | 5.64                  | 0.00           | 0.00        | 0               | 103,543.00    |
| R213                    | On 07/08/2025 | Bond Future        | 0.00 | 9.70612   | 91.72373   | 0.00000   | 9.64762      | 91.95301       | 5.40                  | 0.00           | 0.00        | 0               | 17.00         |
| R213                    | On 06/11/2025 | Bond Future        | 0.00 | 9.81808   | 89.93811   | 0.00000   | 9.75622      | 90.17154       | 5.33                  | 0.00           | 0.00        | 0               | 0.00          |
| R213                    | On 05/02/2026 | Bond Future        | 0.00 | 9.94470   | 91.67216   | 0.00000   | 9.87906      | 91.90987       | 5.04                  | 0.00           | 0.00        | 0               | 0.00          |
| R213                    | On 07/05/2026 | Bond Future        | 0.00 | 10.08305  | 89.85718   | 0.00000   | 10.01334     | 90.09916       | 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 | 11.51371  | 65.16725   | 0.00000   | 11.48440     | 65.31930       | 10.79                 | 0.00           | 977,508.75  | 15              | 17,660.00     |
| R214                    | On 07/08/2025 | Bond Future        | 0.00 | 11.62193  | 66.44086   | 0.00000   | 11.59160     | 66.59583       | 10.70                 | 0.00           | 0.00        | 0               | 0.00          |
| R214                    | On 06/11/2025 | Bond Future        | 0.00 | 11.74114  | 64.42156   | 0.00000   | 11.70978     | 64.57928       | 11.22                 | 0.00           | 0.00        | 0               | 0.00          |
| R214                    | On 05/02/2026 | Bond Future        | 0.00 | 11.86839  | 65.66336   | 0.00000   | 11.83590     | 65.82400       | 11.13                 | 0.00           | 0.00        | 0               | 0.00          |
| R214                    | On 07/05/2026 | Bond Future        | 0.00 | 11.99836  | 63.60809   | 0.00000   | 11.96473     | 63.77160       | 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 : |               |                    |      |           |            |           |              |                |                       | 544,654,392.29 |             | 6,011           | 1,470,156.00  |
| Grand Total:            |               |                    |      |           |            |           |              |                |                       | 544,654,392.29 |             | 6,011           | 1,470,156.00  |