

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/06/2024

| Contract Details |               |                    | Strike | Call /Put | MTM Yield   | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-------------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| Derivatives      |               |                    |        |           |             |             |           |              |                |                   |            |       |             |                  |               |
| AL37             | On 01/08/2024 | Index Future       | 0.00   |           | 953.45000   | 953.45000   | 0.00000   | 951.57800    | 951.57800      |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 07/11/2024 | Index Future       | 0.00   |           | 975.95500   | 975.95500   | 0.00000   | 974.03800    | 974.03800      |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 06/02/2025 | Index Future       | 0.00   |           | 997.41100   | 997.41100   | 0.00000   | 995.45000    | 995.45000      |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 08/05/2025 | Index Future       | 0.00   |           | 1,019.33000 | 1,019.33000 | 0.00000   | 1,017.32400  | 1,017.32400    |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 07/08/2025 | Index Future       | 0.00   |           | 1,040.87900 | 1,040.87900 | 0.00000   | 1,038.82600  | 1,038.82600    |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 01/08/2024 | Index Future       | 0.00   |           | 1,096.63000 | 1,096.63000 | 0.00000   | 1,095.27300  | 1,095.27300    |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 07/11/2024 | Index Future       | 0.00   |           | 1,122.51500 | 1,122.51500 | 0.00000   | 1,121.12400  | 1,121.12400    |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 06/02/2025 | Index Future       | 0.00   |           | 1,147.19300 | 1,147.19300 | 0.00000   | 1,145.77000  | 1,145.77000    |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 08/05/2025 | Index Future       | 0.00   |           | 1,172.40300 | 1,172.40300 | 0.00000   | 1,170.94600  | 1,170.94600    |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 07/08/2025 | Index Future       | 0.00   |           | 1,197.18800 | 1,197.18800 | 0.00000   | 1,195.69600  | 1,195.69600    |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 01/08/2024 | Index Future       | 0.00   |           | 955.92200   | 955.92200   | 0.00000   | 954.46000    | 954.46000      |                   | 0.00       | 0.00  | 0.00        | 0                | 126.00        |
| ALBI             | On 07/11/2024 | Index Future       | 0.00   |           | 978.48500   | 978.48500   | 0.00000   | 976.98800    | 976.98800      |                   | 0.00       | 0.00  | 0.00        | 0                | 16.00         |
| ALBI             | On 06/02/2025 | Index Future       | 0.00   |           | 999.99700   | 999.99700   | 0.00000   | 998.46500    | 998.46500      |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 08/05/2025 | Index Future       | 0.00   |           | 1,021.97200 | 1,021.97200 | 0.00000   | 1,020.40500  | 1,020.40500    |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 07/08/2025 | Index Future       | 0.00   |           | 1,043.57700 | 1,043.57700 | 0.00000   | 1,041.97200  | 1,041.97200    |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution | 0.00   |           | 100.00000   | 0.00000     | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 01/08/2024 | Bond Future        | 0.00   |           | 13.16541    | 73.35331    | 0.00000   | 13.18789     | 73.26066       |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 07/11/2024 | Bond Future        | 0.00   |           | 13.35880    | 71.30077    | 0.00000   | 13.38241     | 71.20587       |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 06/02/2025 | Bond Future        | 0.00   |           | 13.55421    | 72.88407    | 0.00000   | 13.57899     | 72.78690       |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 08/05/2025 | Bond Future        | 0.00   |           | 13.75526    | 70.69557    | 0.00000   | 13.78128     | 70.59604       |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 07/08/2025 | Bond Future        | 0.00   |           | 13.98444    | 72.19877    | 0.00000   | 14.01183     | 72.09680       |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution | 0.00   |           | 100.00000   | 0.00000     | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution | 0.00   |           | 100.00000   | 0.00000     | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 01/08/2024 | Bond Future        | 0.00   |           | 13.53945    | 68.79039    | 0.00000   | 13.55655     | 68.70856       |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 07/11/2024 | Bond Future        | 0.00   |           | 13.70999    | 66.16336    | 0.00000   | 13.72789     | 66.07951       |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 06/02/2025 | Bond Future        | 0.00   |           | 13.87398    | 67.63212    | 0.00000   | 13.89267     | 67.54626       |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 08/05/2025 | Bond Future        | 0.00   |           | 14.04881    | 64.86277    | 0.00000   | 14.06836     | 64.77484       |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 07/08/2025 | Bond Future        | 0.00   |           | 14.23988    | 66.23899    | 0.00000   | 14.26036     | 66.14889       |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution | 0.00   |           | 100.00000   | 0.00000     | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| FRC213           | On 28/02/2031 | Bond Future        | 0.00   |           | 100.00000   | 0.00000     | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| FRC214           | On 28/02/2041 | Bond Future        | 0.00   |           | 100.00000   | 0.00000     | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 01/08/2024 | GOVI               | 0.00   |           | 941.79800   | 941.79800   | 0.00000   | 940.31700    | 940.31700      |                   | 0.00       | 0.00  | 0.00        | 0                | 724.00        |
| GOVI             | On 07/11/2024 | GOVI               | 0.00   |           | 964.02800   | 964.02800   | 0.00000   | 962.51100    | 962.51100      |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 06/02/2025 | GOVI               | 0.00   |           | 985.22200   | 985.22200   | 0.00000   | 983.67000    | 983.67000      |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 08/05/2025 | GOVI               | 0.00   |           | 1,006.87300 | 1,006.87300 | 0.00000   | 1,005.28400  | 1,005.28400    |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 07/08/2025 | GOVI               | 0.00   |           | 1,028.15900 | 1,028.15900 | 0.00000   | 1,026.53200  | 1,026.53200    |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| GVIX             | On 01/01/2029 | LIVE INDEX         | 0.00   |           | 110.00000   | 110.00000   | 0.00000   | 110.00000    | 110.00000      |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| I2025            | On 01/08/2024 | Bond Future        | 0.00   |           | 181.93941   | 181.93941   | 0.00000   | 181.94703    | 181.94703      |                   | 0.00       | 0.00  | 0.00        | 0                | 4,870.00      |
| I2025            | On 07/11/2024 | Bond Future        | 0.00   |           | 186.28131   | 186.28131   | 0.00000   | 186.28893    | 186.28893      |                   | 0.00       | 0.00  | 0.00        | 0                | 4,944.00      |
| I2025            | On 31/01/2025 | Price Contribution | 0.00   |           | 100.00000   | 0.00000     | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 01/08/2024 | Bond Future        | 0.00   |           | 130.59240   | 130.59240   | 0.00000   | 130.57222    | 130.57222      |                   | 0.00       | 0.00  | 0.00        | 0                | 9,594.00      |
| I2029            | On 07/11/2024 | Bond Future        | 0.00   |           | 132.30410   | 132.30410   | 0.00000   | 132.28336    | 132.28336      |                   | 0.00       | 0.00  | 0.00        | 0                | 62.00         |
| I2029            | On 06/02/2025 | Bond Future        | 0.00   |           | 135.24306   | 135.24306   | 0.00000   | 135.22163    | 135.22163      |                   | 0.00       | 0.00  | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call /Put          | MTM  | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value  | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|--------------|------------------|---------------|
| I2029            | On 08/05/2025 | Bond Future        | 0.00 | 136.80535 | 136.80535  | 0.00000   | 136.78327    | 136.78327      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2029            | On 07/08/2025 | Bond Future        | 0.00 | 139.72387 | 139.72387  | 0.00000   | 139.70074    | 139.70074      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2029            | On 31/03/2029 | Price Contribution | 0.00 | 100.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2031            | On 31/01/2031 | Price Contribution | 0.00 | 100.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2033            | On 14/08/2015 | Price Contribution | 0.00 | 100.00000 | 0.00000    | 0.00000   | 100.00000    | 100.00000      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2033            | On 01/08/2024 | Bond Future        | 0.00 | 122.63516 | 122.63516  | 0.00000   | 122.52036    | 122.52036      |                   | 0.00       | 0.00  | 3,311,149.32 | 27               | 7,742.00      |
| I2033            | On 07/11/2024 | Bond Future        | 0.00 | 124.05896 | 124.05896  | 0.00000   | 123.94138    | 123.94138      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2033            | On 06/02/2025 | Bond Future        | 0.00 | 126.81483 | 126.81483  | 0.00000   | 126.69439    | 126.69439      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2033            | On 08/05/2025 | Bond Future        | 0.00 | 128.08947 | 128.08947  | 0.00000   | 127.96624    | 127.96624      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2033            | On 07/08/2025 | Bond Future        | 0.00 | 130.82214 | 130.82214  | 0.00000   | 130.69573    | 130.69573      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2033            | On 28/02/2033 | Price Contribution | 0.00 | 100.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2038            | On 01/08/2024 | Bond Future        | 0.00 | 131.12210 | 131.12210  | 0.00000   | 130.44387    | 130.44387      |                   | 0.00       | 0.00  | 5,113,761.90 | 39               | 3,162.00      |
| I2038            | On 07/11/2024 | Bond Future        | 0.00 | 134.25123 | 134.25123  | 0.00000   | 133.55674    | 133.55674      |                   | 0.00       | 0.00  | 0.00         | 0                | 425.00        |
| I2038            | On 06/02/2025 | Bond Future        | 0.00 | 135.10795 | 135.10795  | 0.00000   | 134.39791    | 134.39791      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2038            | On 08/05/2025 | Bond Future        | 0.00 | 138.10554 | 138.10554  | 0.00000   | 137.37929    | 137.37929      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2038            | On 07/08/2025 | Bond Future        | 0.00 | 138.87711 | 138.87711  | 0.00000   | 138.13522    | 138.13522      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution | 0.00 | 100.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2043            | On 31/01/2043 | Price Contribution | 0.00 | 100.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2046            | On 01/08/2024 | Bond Future        | 0.00 | 113.48780 | 113.48780  | 0.00000   | 113.38376    | 113.38376      |                   | 0.00       | 0.00  | 5,220,438.80 | 46               | 12,498.00     |
| I2046            | On 07/11/2024 | Bond Future        | 0.00 | 113.98879 | 113.98879  | 0.00000   | 113.88222    | 113.88222      |                   | 0.00       | 0.00  | 0.00         | 0                | 4,862.00      |
| I2046            | On 06/02/2025 | Bond Future        | 0.00 | 116.52065 | 116.52065  | 0.00000   | 116.41142    | 116.41142      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2046            | On 08/05/2025 | Bond Future        | 0.00 | 116.84477 | 116.84477  | 0.00000   | 116.73332    | 116.73332      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2046            | On 07/08/2025 | Bond Future        | 0.00 | 119.33570 | 119.33570  | 0.00000   | 119.22119    | 119.22119      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution | 0.00 | 100.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2050            | On 01/08/2024 | Bond Future        | 0.00 | 111.94493 | 111.94493  | 0.00000   | 112.20794    | 112.20794      |                   | 0.00       | 0.00  | 1,679,173.95 | 15               | 11,361.00     |
| I2050            | On 07/11/2024 | Bond Future        | 0.00 | 114.61659 | 114.61659  | 0.00000   | 114.88573    | 114.88573      |                   | 0.00       | 0.00  | 0.00         | 0                | 4,091.00      |
| I2050            | On 06/02/2025 | Bond Future        | 0.00 | 114.79477 | 114.79477  | 0.00000   | 115.06979    | 115.06979      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2050            | On 08/05/2025 | Bond Future        | 0.00 | 117.34159 | 117.34159  | 0.00000   | 117.62245    | 117.62245      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2050            | On 07/08/2025 | Bond Future        | 0.00 | 117.42068 | 117.42068  | 0.00000   | 117.70760    | 117.70760      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution | 0.00 | 100.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| I2058            | On 31/01/2058 | Price Contribution | 0.00 | 100.00000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IGOV             | On 01/08/2024 | Index Future       | 0.00 | 349.61000 | 349.61000  | 0.00000   | 349.16700    | 349.16700      |                   | 0.00       | 0.00  | 0.00         | 0                | 587.00        |
| IGOV             | On 07/11/2024 | Index Future       | 0.00 | 357.95300 | 357.95300  | 0.00000   | 357.50000    | 357.50000      |                   | 0.00       | 0.00  | 0.00         | 0                | 16.00         |
| IGOV             | On 06/02/2025 | Index Future       | 0.00 | 365.90500 | 365.90500  | 0.00000   | 365.44100    | 365.44100      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IGOV             | On 08/05/2025 | Index Future       | 0.00 | 374.02700 | 374.02700  | 0.00000   | 373.55200    | 373.55200      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IGOV             | On 07/08/2025 | Index Future       | 0.00 | 382.01400 | 382.01400  | 0.00000   | 381.52700    | 381.52700      |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 17/12/2025 | Interest Rate Swap | 0.00 | 80.28000  | 80.28000   | 0.00000   | 80.28000     | 80.28000       |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 16/03/2026 | Interest Rate Swap | 0.00 | 76.82000  | 76.82000   | 0.00000   | 76.82000     | 76.82000       |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 15/06/2026 | Interest Rate Swap | 0.00 | 75.24000  | 75.24000   | 0.00000   | 75.24000     | 75.24000       |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 21/09/2026 | Interest Rate Swap | 0.00 | 77.27000  | 77.27000   | 0.00000   | 77.27000     | 77.27000       |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 21/12/2026 | Interest Rate Swap | 0.00 | 81.30000  | 81.30000   | 0.00000   | 81.30000     | 81.30000       |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 15/03/2027 | Interest Rate Swap | 0.00 | 79.80000  | 79.80000   | 0.00000   | 79.80000     | 79.80000       |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 21/06/2027 | Interest Rate Swap | 0.00 | 81.86000  | 81.86000   | 0.00000   | 81.86000     | 81.86000       |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 20/09/2027 | Interest Rate Swap | 0.00 | 87.61000  | 87.61000   | 0.00000   | 87.61000     | 87.61000       |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 20/12/2027 | Interest Rate Swap | 0.00 | 87.94000  | 87.94000   | 0.00000   | 87.94000     | 87.94000       |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 22/03/2028 | Interest Rate Swap | 0.00 | 80.89000  | 80.89000   | 0.00000   | 80.89000     | 80.89000       |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 20/06/2028 | Interest Rate Swap | 0.00 | 88.68000  | 88.68000   | 0.00000   | 88.68000     | 88.68000       |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |
| IS10             | On 19/09/2028 | Interest Rate Swap | 0.00 | 92.02000  | 92.02000   | 0.00000   | 92.02000     | 92.02000       |                   | 0.00       | 0.00  | 0.00         | 0                | 0.00          |

| Contract Details | Strike        | Call /Put              | MTM        | Yield       | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta  | Delta Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|--------|------------------|------------------|---------------|
| IVC038           | On 31/01/2038 | Bond Future            | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| IVC210           | On 31/03/2028 | Bond Future            | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| J186             | On 21/12/2026 | Interest Rate Swap     | 0.00       | 8.68300     | 8.68300    | 0.00000   | 8.68300      | 8.68300        |                   | 15.00      | 0.00   | 0.00             | 0                | 0.00          |
| JBAF             | On 19/06/2024 | Jibar Tradeable Future | 0.00       | 8.34500     | 91.65500   | 0.00000   | 8.34500      | 91.65500       |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| JBAF             | On 17/07/2024 | Jibar Tradeable Future | 0.00       | 8.33000     | 91.67000   | 0.00000   | 8.33000      | 91.67000       |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| JBAF             | On 21/08/2024 | Jibar Tradeable Future | 0.00       | 8.33500     | 91.66500   | 0.00000   | 8.33500      | 91.66500       |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| JBAF             | On 18/09/2024 | Jibar Tradeable Future | 0.00       | 8.33000     | 91.67000   | 0.00000   | 8.33000      | 91.67000       |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| JBAF             | On 16/10/2024 | Jibar Tradeable Future | 0.00       | 8.36000     | 91.64000   | 0.00000   | 8.36000      | 91.64000       |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| JBAF             | On 20/11/2024 | Jibar Tradeable Future | 0.00       | 8.35700     | 91.64300   | 0.00000   | 8.35700      | 91.64300       |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| JBAF             | On 18/12/2024 | Jibar Tradeable Future | 0.00       | 8.37700     | 91.62300   | 0.00000   | 8.37700      | 91.62300       |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| JBAF             | On 19/03/2025 | Jibar Tradeable Future | 0.00       | 8.36700     | 91.63300   | 0.00000   | 8.36700      | 91.63300       |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| JBAF             | On 18/06/2025 | Jibar Tradeable Future | 0.00       | 8.29500     | 91.70500   | 0.00000   | 8.29500      | 91.70500       |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| JBAF             | On 17/09/2025 | Jibar Tradeable Future | 0.00       | 8.34000     | 91.66000   | 0.00000   | 8.34000      | 91.66000       |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| JBAF             | On 17/12/2025 | Jibar Tradeable Future | 0.00       | 8.37200     | 91.62800   | 0.00000   | 8.37200      | 91.62800       |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| JBAF             | On 18/03/2026 | Jibar Tradeable Future | 0.00       | 8.37200     | 91.62800   | 0.00000   | 8.37200      | 91.62800       |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| R186             | On 01/08/2024 | Bond Future            | 0.00       | 9.25596     | 103.89576  | 0.00000   | 9.29989      | 103.80243      |                   | 2.54       | 0.00   | 0.00             | 0                | 84,411.00     |
| R186             | On 07/11/2024 | Bond Future            | 0.00       | 9.30613     | 106.34808  | 0.00000   | 9.35643      | 106.25241      |                   | 2.55       | 0.00   | 1,563,635,820.24 | 14,703           | 23,884.00     |
| R186             | On 06/02/2025 | Bond Future            | 0.00       | 9.36543     | 103.36927  | 0.00000   | 9.42341      | 103.27120      |                   | 2.46       | 0.00   | 0.00             | 0                | 0.00          |
| R186             | On 08/05/2025 | Bond Future            | 0.00       | 9.44886     | 105.63853  | 0.00000   | 9.51703      | 105.53793      |                   | 2.18       | 0.00   | 0.00             | 0                | 0.00          |
| R186             | On 07/08/2025 | Bond Future            | 0.00       | 9.63045     | 102.54940  | 0.00000   | 9.71278      | 102.44599      |                   | 1.96       | 0.00   | 0.00             | 0                | 0.00          |
| R186             | On 07/08/2025 | Bond Future            | 9.22 Call  | 567.45000   | 0.56745    | 0.00000   | 527.81000    | 0.52781        | 567.450           | 1.80       | 0.40   | 0.00             | 0                | 1,983.00      |
| R186             | On 07/08/2025 | Bond Future            | 10.25 Put  | 597.85000   | 0.59785    | 0.00000   | 637.62000    | 0.63762        | 597.850           | 2.12       | (0.37) | 0.00             | 0                | 1,983.00      |
| R186             | On 21/12/2026 | Price Contribution     | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| R186/R157        | On 21/12/2026 | Price Contribution     | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution     | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution     | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| R202             | On 01/08/2024 | Bond Future            | 0.00       | 257.76583   | 257.76583  | 0.00000   | 256.91504    | 256.91504      |                   | 0.00       | 0.00   | 14,177,120.65    | 55               | 481.00        |
| R202             | On 07/11/2024 | Bond Future            | 0.00       | 263.91754   | 263.91754  | 0.00000   | 263.04612    | 263.04612      |                   | 0.00       | 0.00   | 0.00             | 0                | 460.00        |
| R202             | On 06/02/2025 | Bond Future            | 0.00       | 264.54493   | 264.54493  | 0.00000   | 263.65394    | 263.65394      |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| R202             | On 08/05/2025 | Bond Future            | 0.00       | 270.41478   | 270.41478  | 0.00000   | 269.50348    | 269.50348      |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| R202             | On 07/08/2025 | Bond Future            | 0.00       | 270.82324   | 270.82324  | 0.00000   | 269.89205    | 269.89205      |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution     | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| R2030            | On 01/08/2024 | Bond Future            | 0.00       | 10.70257    | 89.13129   | 0.00000   | 10.75050     | 88.95017       |                   | 7.32       | 0.00   | 5,258,746.11     | 59               | 118,829.00    |
| R2030            | On 01/08/2024 | Bond Future            | 10.21 Call | 346.13000   | 0.34613    | 0.00000   | 312.00000    | 0.31200        | 346.130           | 7.29       | 0.24   | 0.00             | 0                | 600.00        |
| R2030            | On 01/08/2024 | Bond Future            | 10.71 Call | 1,099.87000 | 1.09987    | 0.00000   | 1,019.49000  | 1.01949        | 1,099.870         | 7.80       | 0.51   | 0.00             | 0                | 600.00        |
| R2030            | On 01/08/2024 | Bond Future            | 11.31 Put  | 367.49000   | 0.36749    | 0.00000   | 416.04000    | 0.41604        | 367.490           | 8.48       | (0.21) | 0.00             | 0                | 600.00        |
| R2030            | On 07/11/2024 | Bond Future            | 0.00       | 10.81379    | 91.23494   | 0.00000   | 10.86484     | 91.04946       |                   | 6.97       | 0.00   | 9,032,259.06     | 99               | 54,161.00     |
| R2030            | On 07/11/2024 | Bond Future            | 10.21 Call | 756.91000   | 0.75691    | 0.00000   | 707.01000    | 0.70701        | 756.910           | 6.84       | 0.30   | 0.00             | 0                | 600.00        |
| R2030            | On 07/11/2024 | Bond Future            | 10.71 Call | 1,498.46000 | 1.49846    | 0.00000   | 1,417.68000  | 1.41768        | 1,498.460         | 7.10       | 0.47   | 0.00             | 0                | 600.00        |
| R2030            | On 07/11/2024 | Bond Future            | 11.91 Put  | 529.21000   | 0.52921    | 0.00000   | 570.86000    | 0.57086        | 529.210           | 8.04       | (0.20) | 0.00             | 0                | 600.00        |
| R2030            | On 06/02/2025 | Bond Future            | 0.00       | 10.92923    | 89.22958   | 0.00000   | 10.98359     | 89.03982       |                   | 6.92       | 0.00   | 0.00             | 0                | 0.00          |
| R2030            | On 08/05/2025 | Bond Future            | 0.00       | 11.06634    | 91.18782   | 0.00000   | 11.12436     | 90.99370       |                   | 6.63       | 0.00   | 0.00             | 0                | 0.00          |
| R2030            | On 08/05/2025 | Bond Future            | 10.31 Call | 1,199.07000 | 1.19907    | 0.00000   | 1,138.15000  | 1.13815        | 1,199.070         | 6.38       | 0.34   | 0.00             | 0                | 1,640.00      |
| R2030            | On 08/05/2025 | Bond Future            | 10.69 Call | 1,736.53000 | 1.73653    | 0.00000   | 1,658.50000  | 1.65850        | 1,736.530         | 6.59       | 0.43   | 0.00             | 0                | 2,280.00      |
| R2030            | On 08/05/2025 | Bond Future            | 11.86 Put  | 1,456.69000 | 1.45669    | 0.00000   | 1,525.07000  | 1.52507        | 1,456.690         | 7.42       | (0.33) | 0.00             | 0                | 1,640.00      |
| R2030            | On 08/05/2025 | Bond Future            | 12.28 Put  | 1,118.70000 | 1.11870    | 0.00000   | 1,173.95000  | 1.17395        | 1,118.700         | 7.73       | (0.26) | 0.00             | 0                | 2,280.00      |
| R2030            | On 07/08/2025 | Bond Future            | 0.00       | 11.24479    | 89.09860   | 0.00000   | 11.30705     | 88.89994       |                   | 6.49       | 0.00   | 0.00             | 0                | 0.00          |

| Contract Details | Strike        | Call /Put          | MTM   | Yield | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |            |
|------------------|---------------|--------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|------------|
| R2030            | On 07/08/2025 | Bond Future        | 10.48 | Call  | 1,416.80000 | 1.41680   | 0.00000      | 1,349.85000    | 1.34985           | 1,416.800  | 6.32  | 0.36        | 0.00             | 0             | 1,054.00   |
| R2030            | On 07/08/2025 | Bond Future        | 12.12 | Put   | 1,662.00000 | 1.66200   | 0.00000      | 1,732.53000    | 1.73253           | 1,662.000  | 7.46  | (0.33)      | 0.00             | 0             | 1,054.00   |
| R2030            | On 31/01/2030 | Price Contribution | 0.00  |       | 100.00000   | 0.00000   | 0.00000      | 100.00000      | 0.00000           |            | 0.00  | 0.00        | 0.00             | 0             | 0.00       |
| R2032            | On 01/08/2024 | Bond Future        | 0.00  |       | 11.58182    | 86.25022  | 0.00000      | 11.60897       | 86.12999          |            | 9.02  | 0.00        | 392,266,000.56   | 4,548         | 94,251.00  |
| R2032            | On 01/08/2024 | Bond Future        | 11.11 | Call  | 471.26000   | 0.47126   | 0.00000      | 449.91000      | 0.44991           | 471.260    | 9.23  | 0.26        | 0.00             | 0             | 600.00     |
| R2032            | On 01/08/2024 | Bond Future        | 11.50 | Call  | 1,170.97000 | 1.17097   | 0.00000      | 1,127.76000    | 1.12776           | 1,170.970  | 9.96  | 0.46        | 0.00             | 0             | 120.00     |
| R2032            | On 01/08/2024 | Bond Future        | 11.61 | Call  | 1,431.83000 | 1.43183   | 0.00000      | 1,382.02000    | 1.38202           | 1,431.830  | 10.16 | 0.52        | 0.00             | 0             | 600.00     |
| R2032            | On 01/08/2024 | Bond Future        | 11.66 | Put   | 1,213.23000 | 1.21323   | 0.00000      | 1,280.65000    | 1.28065           | 1,213.230  | 10.25 | (0.45)      | 0.00             | 0             | 100.00     |
| R2032            | On 01/08/2024 | Bond Future        | 12.31 | Put   | 428.27000   | 0.42827   | 0.00000      | 462.11000      | 0.46211           | 428.270    | 11.40 | (0.20)      | 0.00             | 0             | 600.00     |
| R2032            | On 01/08/2024 | Bond Future        | 12.54 | Put   | 288.96000   | 0.28896   | 0.00000      | 314.31000      | 0.31431           | 288.960    | 11.78 | (0.14)      | 0.00             | 0             | 11,000.00  |
| R2032            | On 07/11/2024 | Bond Future        | 0.00  |       | 11.71999    | 84.11827  | 0.00000      | 11.74861       | 83.99510          |            | 9.11  | 0.00        | 14,300,105.90    | 170           | 52,889.00  |
| R2032            | On 07/11/2024 | Bond Future        | 11.11 | Call  | 973.74000   | 0.97374   | 0.00000      | 941.71000      | 0.94171           | 973.740    | 9.22  | 0.31        | 0.00             | 0             | 600.00     |
| R2032            | On 07/11/2024 | Bond Future        | 11.61 | Call  | 1,897.47000 | 1.89747   | 0.00000      | 1,846.12000    | 1.84612           | 1,897.470  | 9.73  | 0.48        | 0.00             | 0             | 600.00     |
| R2032            | On 07/11/2024 | Bond Future        | 11.64 | Call  | 1,964.06000 | 1.96406   | 0.00000      | 1,911.54000    | 1.91154           | 1,964.060  | 9.76  | 0.49        | 0.00             | 0             | 1,615.00   |
| R2032            | On 07/11/2024 | Bond Future        | 12.95 | Put   | 645.50000   | 0.64550   | 0.00000      | 674.16000      | 0.67416           | 645.500    | 11.22 | (0.19)      | 0.00             | 0             | 600.00     |
| R2032            | On 07/11/2024 | Bond Future        | 13.36 | Put   | 379.80000   | 0.37980   | 0.00000      | 399.09000      | 0.39909           | 379.800    | 11.27 | (0.12)      | 0.00             | 0             | 1,615.00   |
| R2032            | On 06/02/2025 | Bond Future        | 0.00  |       | 11.85807    | 85.96671  | 0.00000      | 11.88818       | 85.84067          |            | 8.87  | 0.00        | 0.00             | 0             | 0.00       |
| R2032            | On 08/05/2025 | Bond Future        | 0.00  |       | 12.00598    | 83.68588  | 0.00000      | 12.03771       | 83.55686          |            | 9.37  | 0.00        | 0.00             | 0             | 0.00       |
| R2032            | On 07/08/2025 | Bond Future        | 0.00  |       | 12.18239    | 85.44765  | 0.00000      | 12.21591       | 85.31555          |            | 8.93  | 0.00        | 0.00             | 0             | 0.00       |
| R2032            | On 31/03/2032 | Price Contribution | 0.00  |       | 100.00000   | 0.00000   | 0.00000      | 100.00000      | 0.00000           |            | 0.00  | 0.00        | 0.00             | 0             | 0.00       |
| R2035            | On 01/08/2024 | Bond Future        | 0.00  |       | 12.37731    | 83.47954  | 0.00000      | 12.39421       | 83.39582          |            | 10.80 | 0.00        | 102,679,834.20   | 1,230         | 61,673.00  |
| R2035            | On 01/08/2024 | Bond Future        | 12.20 | Call  | 1,101.81000 | 1.10181   | 0.00000      | 1,080.28000    | 1.08028           | 1,101.810  | 11.47 | 0.42        | 0.00             | 0             | 5,100.00   |
| R2035            | On 01/08/2024 | Bond Future        | 12.45 | Put   | 1,368.08000 | 1.36808   | 0.00000      | 1,420.09000    | 1.42009           | 1,368.080  | 11.84 | (0.45)      | 0.00             | 0             | 5,100.00   |
| R2035            | On 01/08/2024 | Bond Future        | 12.50 | Put   | 1,264.77000 | 1.26477   | 0.00000      | 1,314.67000    | 1.31467           | 1,264.770  | 11.92 | (0.43)      | 0.00             | 0             | 2,740.00   |
| R2035            | On 01/08/2024 | Bond Future        | 13.05 | Put   | 494.04000   | 0.49404   | 0.00000      | 522.26000      | 0.52226           | 494.040    | 12.71 | (0.21)      | 0.00             | 0             | 7,500.00   |
| R2035            | On 01/08/2024 | Bond Future        | 13.08 | Put   | 467.65000   | 0.46765   | 0.00000      | 494.86000      | 0.49486           | 467.650    | 12.75 | (0.20)      | 0.00             | 0             | 8,650.00   |
| R2035            | On 01/08/2024 | Bond Future        | 13.20 | Put   | 374.35000   | 0.37435   | 0.00000      | 397.73000      | 0.39773           | 374.350    | 12.92 | (0.16)      | 0.00             | 0             | 8,000.00   |
| R2035            | On 07/11/2024 | Bond Future        | 0.00  |       | 12.52944    | 80.93425  | 0.00000      | 12.54714       | 80.84852          |            | 11.17 | 0.00        | 1,543,254,279.00 | 19,068        | 84,386.00  |
| R2035            | On 07/11/2024 | Bond Future        | 12.20 | Call  | 1,698.95000 | 1.69895   | 0.00000      | 1,671.64000    | 1.67164           | 1,698.950  | 11.44 | 0.41        | 0.00             | 0             | 1,000.00   |
| R2035            | On 07/11/2024 | Bond Future        | 13.23 | Put   | 1,313.19000 | 1.31319   | 0.00000      | 1,346.25000    | 1.34625           | 1,313.190  | 12.86 | (0.29)      | 0.00             | 0             | 1,000.00   |
| R2035            | On 06/02/2025 | Bond Future        | 0.00  |       | 12.68291    | 82.71293  | 0.00000      | 12.70146       | 82.62509          |            | 10.98 | 0.00        | 0.00             | 0             | 0.00       |
| R2035            | On 08/05/2025 | Bond Future        | 0.00  |       | 12.83620    | 80.01090  | 0.00000      | 12.85561       | 79.92097          |            | 11.83 | 0.00        | 0.00             | 0             | 0.00       |
| R2035            | On 08/05/2025 | Bond Future        | 11.46 | Call  | 1,174.59000 | 1.17459   | 0.00000      | 1,156.89000    | 1.15689           | 1,174.590  | 11.24 | 0.24        | 0.00             | 0             | 400.00     |
| R2035            | On 08/05/2025 | Bond Future        | 12.70 | Put   | 4,099.57000 | 4.09957   | 0.00000      | 4,150.58000    | 4.15058           | 4,099.570  | 12.28 | (0.50)      | 0.00             | 0             | 400.00     |
| R2035            | On 08/05/2025 | Bond Future        | 13.35 | Put   | 2,857.40000 | 2.85740   | 0.00000      | 2,897.58000    | 2.89758           | 2,857.400  | 12.98 | (0.38)      | 0.00             | 0             | 400.00     |
| R2035            | On 07/08/2025 | Bond Future        | 0.00  |       | 13.01505    | 81.69560  | 0.00000      | 13.03544       | 81.60342          |            | 11.36 | 0.00        | 0.00             | 0             | 0.00       |
| R2035            | On 28/02/2035 | Price Contribution | 0.00  |       | 100.00000   | 0.00000   | 0.00000      | 100.00000      | 0.00000           |            | 0.00  | 0.00        | 0.00             | 0             | 0.00       |
| R2037            | On 01/08/2024 | Bond Future        | 0.00  |       | 12.74940    | 73.92879  | 0.00000      | 12.77670       | 73.79389          |            | 12.37 | 0.00        | 39,182,258.70    | 530           | 190,519.00 |
| R2037            | On 01/08/2024 | Bond Future        | 12.11 | Call  | 354.87000   | 0.35487   | 0.00000      | 338.35000      | 0.33835           | 354.870    | 12.14 | 0.19        | 0.00             | 0             | 1,383.00   |
| R2037            | On 01/08/2024 | Bond Future        | 13.17 | Put   | 772.65000   | 0.77265   | 0.00000      | 825.79000      | 0.82579           | 772.650    | 13.94 | (0.29)      | 0.00             | 0             | 1,383.00   |
| R2037            | On 01/08/2024 | Bond Future        | 13.82 | Put   | 235.65000   | 0.23565   | 0.00000      | 258.39000      | 0.25839           | 235.650    | 15.00 | (0.11)      | 0.00             | 0             | 1,383.00   |
| R2037            | On 07/11/2024 | Bond Future        | 0.00  |       | 12.89857    | 75.67358  | 0.00000      | 12.92708       | 75.53544          |            | 12.16 | 0.00        | 0.00             | 0             | 14,225.00  |
| R2037            | On 06/02/2025 | Bond Future        | 0.00  |       | 13.04729    | 73.07539  | 0.00000      | 13.07704       | 72.93409          |            | 12.66 | 0.00        | 0.00             | 0             | 0.00       |
| R2037            | On 08/05/2025 | Bond Future        | 0.00  |       | 13.20826    | 74.67847  | 0.00000      | 13.23932       | 74.53389          |            | 13.02 | 0.00        | 0.00             | 0             | 3,975.00   |
| R2037            | On 08/05/2025 | Bond Future        | 12.55 | Call  | 2,368.02000 | 2.36802   | 0.00000      | 2,317.09000    | 2.31709           | 2,368.020  | 12.82 | 0.39        | 0.00             | 0             | 15,000.00  |
| R2037            | On 08/05/2025 | Bond Future        | 13.30 | Call  | 4,098.52000 | 4.09852   | 0.00000      | 4,026.14000    | 4.02614           | 4,098.520  | 13.63 | 0.54        | 0.00             | 0             | 7,500.00   |
| R2037            | On 08/05/2025 | Bond Future        | 13.35 | Call  | 4,229.62000 | 4.22962   | 0.00000      | 4,155.88000    | 4.15588           | 4,229.620  | 13.69 | 0.55        | 0.00             | 0             | 7,500.00   |

| Contract Details | Strike        | Call /Put          | MTM        | Yield       | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta  | Delta Value   | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|--------|---------------|------------------|---------------|
| R2037            | On 07/08/2025 | Bond Future        | 0.00       | 13.39466    | 71.98917   | 0.00000   | 13.42720     | 71.84117       |                   | 13.28      | 0.00   | 0.00          | 0                | 0.00          |
| R2037            | On 31/01/2037 | Price Contribution | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00          | 0                | 0.00          |
| R2040            | On 06/10/2015 | Price Contribution | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 100.00000      |                   | 0.00       | 0.00   | 0.00          | 0                | 0.00          |
| R2040            | On 01/08/2024 | Bond Future        | 0.00       | 13.00039    | 73.74800   | 0.00000   | 13.02257     | 73.63271       |                   | 13.10      | 0.00   | 9,218,500.00  | 125              | 42,676.00     |
| R2040            | On 01/08/2024 | Bond Future        | 12.28 Call | 293.64000   | 0.29364    | 0.00000   | 283.66000    | 0.28366        | 293.640           | 12.72      | 0.16   | 0.00          | 0                | 680.00        |
| R2040            | On 01/08/2024 | Bond Future        | 12.88 Put  | 1,930.83000 | 1.93083    | 0.00000   | 2,009.06000  | 2.00906        | 1,930.830         | 13.79      | (0.55) | 0.00          | 0                | 680.00        |
| R2040            | On 01/08/2024 | Bond Future        | 12.95 Call | 1,478.52000 | 1.47852    | 0.00000   | 1,437.49000  | 1.43749        | 1,478.520         | 13.92      | 0.48   | 0.00          | 0                | 7,500.00      |
| R2040            | On 01/08/2024 | Bond Future        | 13.48 Put  | 742.50000   | 0.74250    | 0.00000   | 787.38000    | 0.78738        | 742.500           | 14.88      | (0.27) | 0.00          | 0                | 680.00        |
| R2040            | On 07/11/2024 | Bond Future        | 0.00       | 13.15093    | 75.48853   | 0.00000   | 13.17408     | 75.37047       |                   | 12.89      | 0.00   | 0.00          | 0                | 91,394.00     |
| R2040            | On 07/11/2024 | Bond Future        | 12.10 Call | 579.89000   | 0.57989    | 0.00000   | 563.24000    | 0.56324        | 579.890           | 12.02      | 0.19   | 0.00          | 0                | 640.00        |
| R2040            | On 07/11/2024 | Bond Future        | 12.60 Put  | 4,235.25000 | 4.23525    | 0.00000   | 4,321.07000  | 4.32107        | 4,235.250         | 12.67      | (0.66) | 0.00          | 0                | 640.00        |
| R2040            | On 07/11/2024 | Bond Future        | 13.15 Put  | 2,648.31000 | 2.64831    | 0.00000   | 2,714.28000  | 2.71428        | 2,648.310         | 13.53      | (0.48) | 0.00          | 0                | 640.00        |
| R2040            | On 06/02/2025 | Bond Future        | 0.00       | 13.30063    | 72.63555   | 0.00000   | 13.32478     | 72.51476       |                   | 13.47      | 0.00   | 0.00          | 0                | 14.00         |
| R2040            | On 08/05/2025 | Bond Future        | 0.00       | 13.46142    | 74.22882   | 0.00000   | 13.48663     | 74.10518       |                   | 13.88      | 0.00   | 0.00          | 0                | 3,900.00      |
| R2040            | On 08/05/2025 | Bond Future        | 12.75 Call | 2,404.77000 | 2.40477    | 0.00000   | 2,363.32000  | 2.36332        | 2,404.770         | 13.61      | 0.38   | 0.00          | 0                | 15,000.00     |
| R2040            | On 08/05/2025 | Bond Future        | 13.43 Call | 4,011.59000 | 4.01159    | 0.00000   | 3,953.47000  | 3.95347        | 4,011.590         | 14.39      | 0.52   | 0.00          | 0                | 7,500.00      |
| R2040            | On 08/05/2025 | Bond Future        | 13.50 Call | 4,197.68000 | 4.19768    | 0.00000   | 4,137.92000  | 4.13792        | 4,197.680         | 14.47      | 0.54   | 0.00          | 0                | 7,500.00      |
| R2040            | On 07/08/2025 | Bond Future        | 0.00       | 13.64635    | 71.27894   | 0.00000   | 13.67275     | 71.15238       |                   | 14.21      | 0.00   | 0.00          | 0                | 0.00          |
| R2040            | On 31/01/2040 | Price Contribution | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00          | 0                | 0.00          |
| R2044            | On 01/08/2024 | Bond Future        | 0.00       | 13.05184    | 69.98492   | 0.00000   | 13.06881     | 69.89656       |                   | 13.83      | 0.00   | 2,379,487.28  | 34               | 120,876.00    |
| R2044            | On 01/08/2024 | Bond Future        | 13.00 Put  | 1,760.61000 | 1.76061    | 0.00000   | 1,820.84000  | 1.82084        | 1,760.610         | 14.80      | (0.52) | 0.00          | 0                | 5,000.00      |
| R2044            | On 01/08/2024 | Bond Future        | 13.25 Put  | 1,198.16000 | 1.19816    | 0.00000   | 1,247.49000  | 1.24749        | 1,198.160         | 15.28      | (0.39) | 0.00          | 0                | 15,000.00     |
| R2044            | On 07/11/2024 | Bond Future        | 0.00       | 13.19608    | 71.63666   | 0.00000   | 13.21380     | 71.54608       |                   | 13.64      | 0.00   | 0.00          | 0                | 234.00        |
| R2044            | On 06/02/2025 | Bond Future        | 0.00       | 13.33915    | 68.82435   | 0.00000   | 13.35763     | 68.73166       |                   | 14.29      | 0.00   | 0.00          | 0                | 0.00          |
| R2044            | On 08/05/2025 | Bond Future        | 0.00       | 13.49221    | 70.33393   | 0.00000   | 13.51149     | 70.23905       |                   | 14.72      | 0.00   | 0.00          | 0                | 0.00          |
| R2044            | On 07/08/2025 | Bond Future        | 0.00       | 13.66772    | 67.42724   | 0.00000   | 13.68792     | 67.33003       |                   | 15.10      | 0.00   | 0.00          | 0                | 0.00          |
| R2044            | On 31/01/2044 | Price Contribution | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00          | 0                | 0.00          |
| R2048            | On 01/08/2024 | Bond Future        | 0.00       | 12.92770    | 73.13925   | 0.00000   | 12.96499     | 72.94074       |                   | 13.49      | 0.00   | 99,396,240.75 | 1,359            | 251,493.00    |
| R2048            | On 07/11/2024 | Bond Future        | 0.00       | 13.06912    | 70.41351   | 0.00000   | 13.10804     | 70.21028       |                   | 14.10      | 0.00   | 0.00          | 0                | 11,427.00     |
| R2048            | On 06/02/2025 | Bond Future        | 0.00       | 13.20986    | 71.96083   | 0.00000   | 13.25044     | 71.75302       |                   | 13.91      | 0.00   | 0.00          | 0                | 10,000.00     |
| R2048            | On 08/05/2025 | Bond Future        | 0.00       | 13.34851    | 69.08619   | 0.00000   | 13.39079     | 68.87361       |                   | 14.78      | 0.00   | 0.00          | 0                | 0.00          |
| R2048            | On 07/08/2025 | Bond Future        | 0.00       | 13.50676    | 70.54006   | 0.00000   | 13.55093     | 70.32267       |                   | 14.38      | 0.00   | 0.00          | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00          | 0                | 0.00          |
| R2053            | On 01/08/2024 | Bond Future        | 0.00       | 12.96681    | 93.96187   | 0.00000   | 12.97855     | 93.88206       |                   | 13.51      | 0.00   | 0.00          | 0                | 0.00          |
| R2053            | On 07/11/2024 | Bond Future        | 0.00       | 13.11215    | 90.30689   | 0.00000   | 13.12444     | 90.22508       |                   | 14.13      | 0.00   | 0.00          | 0                | 0.00          |
| R2053            | On 06/02/2025 | Bond Future        | 0.00       | 13.25306    | 92.29105   | 0.00000   | 13.26590     | 92.20728       |                   | 13.94      | 0.00   | 0.00          | 0                | 0.00          |
| R2053            | On 08/05/2025 | Bond Future        | 0.00       | 13.39978    | 88.44328   | 0.00000   | 13.41321     | 88.35746       |                   | 14.93      | 0.00   | 0.00          | 0                | 0.00          |
| R2053            | On 07/08/2025 | Bond Future        | 0.00       | 13.56417    | 90.30265   | 0.00000   | 13.57827     | 90.21459       |                   | 14.43      | 0.00   | 0.00          | 0                | 0.00          |
| R2053            | On 31/03/2053 | Price Contribution | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00          | 0                | 0.00          |
| R209             | On 01/08/2024 | Bond Future        | 0.00       | 12.45671    | 64.53068   | 0.00000   | 12.47858     | 64.43497       |                   | 12.23      | 0.00   | 258,122.72    | 4                | 11,327.00     |
| R209             | On 07/11/2024 | Bond Future        | 0.00       | 12.59329    | 62.89640   | 0.00000   | 12.61609     | 62.79837       |                   | 12.63      | 0.00   | 0.00          | 0                | 5,237.00      |
| R209             | On 06/02/2025 | Bond Future        | 0.00       | 12.72664    | 64.27850   | 0.00000   | 12.75037     | 64.17819       |                   | 12.47      | 0.00   | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2025 | Bond Future        | 0.00       | 12.86623    | 62.53196   | 0.00000   | 12.89094     | 62.42932       |                   | 13.44      | 0.00   | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2025 | Bond Future        | 0.00       | 13.02506    | 63.84834   | 0.00000   | 13.05085     | 63.74324       |                   | 12.99      | 0.00   | 0.00          | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution | 0.00       | 6.25000     | 93.75000   | 0.00000   | 6.25000      | 93.75000       |                   | 0.00       | 0.00   | 0.00          | 0                | 0.00          |
| R209/R157        | On 31/03/2036 | Price Contribution | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00          | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00          | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution | 0.00       | 100.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00          | 0                | 0.00          |

| 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 |
|-------------------------|---------------|-----------|--------------------|-------|------------|-----------|--------------|----------------|-------------------|------------|------------------|--------------|-----------------|---------------|
| R209/R208               | On 31/03/2036 |           | Price Contribution | 0.00  | 100.00000  | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00             | 0.00         | 0               | 0.00          |
| R210                    | On 01/08/2024 |           | Bond Future        | 0.00  | 239.03444  | 239.03444 | 238.82980    | 238.82980      |                   | 0.00       | 0.00             | 0.00         | 0               | 1,448.00      |
| R210                    | On 07/11/2024 |           | Bond Future        | 0.00  | 241.39260  | 241.39260 | 241.18286    | 241.18286      |                   | 0.00       | 0.00             | 0.00         | 0               | 0.00          |
| R210                    | On 06/02/2025 |           | Bond Future        | 0.00  | 246.75459  | 246.75459 | 246.53981    | 246.53981      |                   | 0.00       | 0.00             | 0.00         | 0               | 0.00          |
| R210                    | On 08/05/2025 |           | Bond Future        | 0.00  | 248.80249  | 248.80249 | 248.58271    | 248.58271      |                   | 0.00       | 0.00             | 0.00         | 0               | 0.00          |
| R210                    | On 07/08/2025 |           | Bond Future        | 0.00  | 254.10880  | 254.10880 | 253.88332    | 253.88332      |                   | 0.00       | 0.00             | 0.00         | 0               | 0.00          |
| R210                    | On 31/03/2028 |           | Price Contribution | 0.00  | 100.00000  | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00             | 0.00         | 0               | 0.00          |
| R213                    | On 01/08/2024 |           | Bond Future        | 0.00  | 11.19774   | 83.85652  | 11.24025     | 83.68696       |                   | 8.38       | 0.00             | 1,760,986.92 | 21              | 24,579.00     |
| R213                    | On 07/11/2024 |           | Bond Future        | 0.00  | 11.32666   | 82.27419  | 11.37159     | 82.10055       |                   | 8.37       | 0.00             | 0.00         | 0               | 52,707.00     |
| R213                    | On 06/02/2025 |           | Bond Future        | 0.00  | 11.46015   | 84.08241  | 11.50760     | 83.90480       |                   | 8.08       | 0.00             | 0.00         | 0               | 0.00          |
| R213                    | On 08/05/2025 |           | Bond Future        | 0.00  | 11.59583   | 82.36535  | 11.64596     | 82.18363       |                   | 8.39       | 0.00             | 0.00         | 0               | 0.00          |
| R213                    | On 07/08/2025 |           | Bond Future        | 0.00  | 11.76413   | 84.10128  | 11.81728     | 83.91536       |                   | 7.90       | 0.00             | 0.00         | 0               | 0.00          |
| R213                    | On 28/02/2031 |           | Price Contribution | 0.00  | 100.00000  | 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   | 100.00000    | 0.00000        |                   | 0.00       | 0.00             | 0.00         | 0               | 0.00          |
| R214                    | On 01/08/2024 |           | Bond Future        | 0.00  | 12.79911   | 59.88524  | 12.81580     | 59.81118       |                   | 13.54      | 0.00             | 0.00         | 0               | 15,836.00     |
| R214                    | On 07/11/2024 |           | Bond Future        | 0.00  | 12.93422   | 57.99153  | 12.95160     | 57.91564       |                   | 14.09      | 0.00             | 0.00         | 0               | 1,770.00      |
| R214                    | On 06/02/2025 |           | Bond Future        | 0.00  | 13.06843   | 59.26592  | 13.08650     | 59.18830       |                   | 13.92      | 0.00             | 0.00         | 0               | 0.00          |
| R214                    | On 08/05/2025 |           | Bond Future        | 0.00  | 13.20069   | 57.25814  | 13.21948     | 57.17865       |                   | 15.16      | 0.00             | 0.00         | 0               | 0.00          |
| R214                    | On 07/08/2025 |           | Bond Future        | 0.00  | 13.35158   | 58.46369  | 13.37118     | 58.38223       |                   | 14.66      | 0.00             | 0.00         | 0               | 0.00          |
| R214                    | On 28/02/2041 |           | Price Contribution | 0.00  | 100.00000  | 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   | 100.00000    | 0.00000        |                   | 0.00       | 0.00             | 0.00         | 0               | 0.00          |
| Total for Derivatives : |               |           |                    |       |            |           |              |                |                   |            | 3,812,124,286.06 | 42,132       | 1,665,605.00    |               |
| Grand Total:            |               |           |                    |       |            |           |              |                |                   |            | 3,812,124,286.06 | 42,132       | 1,665,605.00    |               |