

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2024

| 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   |           | 1,000.81700 |       | 1,000.81700 | 0.00000   | 1,003.51800  | 1,003.51800    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL37             | On 07/11/2024 | Index Future       | 0.00   |           | 1,024.21300 |       | 1,024.21300 | 0.00000   | 1,026.97800  | 1,026.97800    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL37             | On 06/02/2025 | Index Future       | 0.00   |           | 1,046.49000 |       | 1,046.49000 | 0.00000   | 1,049.31300  | 1,049.31300    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL37             | On 08/05/2025 | Index Future       | 0.00   |           | 1,068.87300 |       | 1,068.87300 | 0.00000   | 1,071.75200  | 1,071.75200    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL37             | On 07/08/2025 | Index Future       | 0.00   |           | 1,091.72000 |       | 1,091.72000 | 0.00000   | 1,094.65700  | 1,094.65700    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL7T             | On 01/08/2024 | Index Future       | 0.00   |           | 1,184.97400 |       | 1,184.97400 | 0.00000   | 1,189.86000  | 1,189.86000    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL7T             | On 07/11/2024 | Index Future       | 0.00   |           | 1,212.67600 |       | 1,212.67600 | 0.00000   | 1,217.67500  | 1,217.67500    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL7T             | On 06/02/2025 | Index Future       | 0.00   |           | 1,239.05200 |       | 1,239.05200 | 0.00000   | 1,244.15700  | 1,244.15700    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL7T             | On 08/05/2025 | Index Future       | 0.00   |           | 1,265.55300 |       | 1,265.55300 | 0.00000   | 1,270.76300  | 1,270.76300    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| AL7T             | On 07/08/2025 | Index Future       | 0.00   |           | 1,292.60400 |       | 1,292.60400 | 0.00000   | 1,297.92200  | 1,297.92200    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ALBI             | On 01/08/2024 | Index Future       | 0.00   |           | 1,027.92100 |       | 1,027.92100 | 0.00000   | 1,030.10000  | 1,030.10000    |                   | 0.00       | 0.00  | 20,558,420.00 | 2                | 119.00        |
| ALBI             | On 07/11/2024 | Index Future       | 0.00   |           | 1,051.95100 |       | 1,051.95100 | 0.00000   | 1,054.18000  | 1,054.18000    |                   | 0.00       | 0.00  | 0.00          | 0                | 16.00         |
| ALBI             | On 06/02/2025 | Index Future       | 0.00   |           | 1,074.83100 |       | 1,074.83100 | 0.00000   | 1,077.10700  | 1,077.10700    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ALBI             | On 08/05/2025 | Index Future       | 0.00   |           | 1,097.82000 |       | 1,097.82000 | 0.00000   | 1,100.14100  | 1,100.14100    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ALBI             | On 07/08/2025 | Index Future       | 0.00   |           | 1,121.28600 |       | 1,121.28600 | 0.00000   | 1,123.65300  | 1,123.65300    |                   | 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   |           | 11.67862    |       | 79.86090    | 0.00000   | 11.62187     | 80.12481       |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 07/11/2024 | Bond Future        | 0.00   |           | 11.80381    |       | 77.94662    | 0.00000   | 11.74441     | 78.21668       |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 06/02/2025 | Bond Future        | 0.00   |           | 11.93095    |       | 79.65990    | 0.00000   | 11.86898     | 79.93540       |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 08/05/2025 | Bond Future        | 0.00   |           | 12.06698    |       | 77.57651    | 0.00000   | 12.00241     | 77.85704       |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2025 | Bond Future        | 0.00   |           | 12.21020    |       | 79.24790    | 0.00000   | 12.14282     | 79.53371       |                   | 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   |           | 12.03662    |       | 76.68320    | 0.00000   | 12.02990     | 76.72185       |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 07/11/2024 | Bond Future        | 0.00   |           | 12.14567    |       | 74.22784    | 0.00000   | 12.13870     | 74.26729       |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 06/02/2025 | Bond Future        | 0.00   |           | 12.25075    |       | 75.85889    | 0.00000   | 12.24361     | 75.89872       |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 08/05/2025 | Bond Future        | 0.00   |           | 12.36700    |       | 73.22822    | 0.00000   | 12.35974     | 73.26805       |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| ES42             | On 07/08/2025 | Bond Future        | 0.00   |           | 12.48507    |       | 74.80412    | 0.00000   | 12.47768     | 74.84403       |                   | 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   |           | 1,012.22900 |       | 1,012.22900 | 0.00000   | 1,014.44900  | 1,014.44900    |                   | 0.00       | 0.00  | 0.00          | 0                | 710.00        |
| GOVI             | On 07/11/2024 | GOVI               | 0.00   |           | 1,035.89200 |       | 1,035.89200 | 0.00000   | 1,038.16400  | 1,038.16400    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 06/02/2025 | GOVI               | 0.00   |           | 1,058.42300 |       | 1,058.42300 | 0.00000   | 1,060.74200  | 1,060.74200    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 08/05/2025 | GOVI               | 0.00   |           | 1,081.06100 |       | 1,081.06100 | 0.00000   | 1,083.42600  | 1,083.42600    |                   | 0.00       | 0.00  | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2025 | GOVI               | 0.00   |           | 1,104.16900 |       | 1,104.16900 | 0.00000   | 1,106.58100  | 1,106.58100    |                   | 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   |           | 181.47481   |       | 181.47481   | 0.00000   | 181.47951    | 181.47951      |                   | 0.00       | 0.00  | 0.00          | 0                | 4,600.00      |
| I2025            | On 07/11/2024 | Bond Future        | 0.00   |           | 185.76557   |       | 185.76557   | 0.00000   | 185.77009    | 185.77009      |                   | 0.00       | 0.00  | 0.00          | 0                | 4,870.00      |
| 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   |           | 130.91627   |       | 130.91627   | 0.00000   | 130.98267    | 130.98267      |                   | 0.00       | 0.00  | 0.00          | 0                | 2,768.00      |
| I2029            | On 07/11/2024 | Bond Future        | 0.00   |           | 132.60985   |       | 132.60985   | 0.00000   | 132.67759    | 132.67759      |                   | 0.00       | 0.00  | 0.00          | 0                | 7,605.00      |
| I2029            | On 06/02/2025 | Bond Future        | 0.00   |           | 135.52519   |       | 135.52519   | 0.00000   | 135.59362    | 135.59362      |                   | 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 |
|------------------|---------------|--------------------|------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|-----------------|---------------|
| I2029            | On 08/05/2025 | Bond Future        | 0.00 | 137.02216 | 137.02216  | 0.00000   | 137.09064    | 137.09064      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2029            | On 07/08/2025 | Bond Future        | 0.00 | 139.97920 | 139.97920  | 0.00000   | 140.04787    | 140.04787      |                   | 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 | 124.40128 | 124.40128  | 0.00000   | 124.40778    | 124.40778      |                   | 0.00       | 0.00  | 0.00        | 0               | 1,778.00      |
| I2033            | On 07/11/2024 | Bond Future        | 0.00 | 125.84246 | 125.84246  | 0.00000   | 125.84891    | 125.84891      |                   | 0.00       | 0.00  | 0.00        | 0               | 5,856.00      |
| I2033            | On 06/02/2025 | Bond Future        | 0.00 | 128.60912 | 128.60912  | 0.00000   | 128.61492    | 128.61492      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2033            | On 08/05/2025 | Bond Future        | 0.00 | 129.85609 | 129.85609  | 0.00000   | 129.86067    | 129.86067      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2033            | On 07/08/2025 | Bond Future        | 0.00 | 132.65851 | 132.65851  | 0.00000   | 132.66198    | 132.66198      |                   | 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 | 134.17230 | 134.17230  | 0.00000   | 134.02973    | 134.02973      |                   | 0.00       | 0.00  | 0.00        | 0               | 1,889.00      |
| I2038            | On 07/11/2024 | Bond Future        | 0.00 | 137.34474 | 137.34474  | 0.00000   | 137.19849    | 137.19849      |                   | 0.00       | 0.00  | 0.00        | 0               | 1,668.00      |
| I2038            | On 06/02/2025 | Bond Future        | 0.00 | 138.24728 | 138.24728  | 0.00000   | 138.09712    | 138.09712      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2038            | On 08/05/2025 | Bond Future        | 0.00 | 141.23398 | 141.23398  | 0.00000   | 141.07886    | 141.07886      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2038            | On 07/08/2025 | Bond Future        | 0.00 | 142.12247 | 142.12247  | 0.00000   | 141.96282    | 141.96282      |                   | 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 | 116.75634 | 116.75634  | 0.00000   | 116.93628    | 116.93628      |                   | 0.00       | 0.00  | 0.00        | 0               | 6,642.00      |
| I2046            | On 07/11/2024 | Bond Future        | 0.00 | 117.31409 | 117.31409  | 0.00000   | 117.49832    | 117.49832      |                   | 0.00       | 0.00  | 0.00        | 0               | 13,463.00     |
| I2046            | On 06/02/2025 | Bond Future        | 0.00 | 119.89305 | 119.89305  | 0.00000   | 120.08047    | 120.08047      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2046            | On 08/05/2025 | Bond Future        | 0.00 | 120.23394 | 120.23394  | 0.00000   | 120.42421    | 120.42421      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2046            | On 07/08/2025 | Bond Future        | 0.00 | 122.82753 | 122.82753  | 0.00000   | 123.02083    | 123.02083      |                   | 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 | 115.73406 | 115.73406  | 0.00000   | 116.13027    | 116.13027      |                   | 0.00       | 0.00  | 0.00        | 0               | 6,671.00      |
| I2050            | On 07/11/2024 | Bond Future        | 0.00 | 118.47062 | 118.47062  | 0.00000   | 118.87584    | 118.87584      |                   | 0.00       | 0.00  | 0.00        | 0               | 12,155.00     |
| I2050            | On 06/02/2025 | Bond Future        | 0.00 | 118.71580 | 118.71580  | 0.00000   | 119.12926    | 119.12926      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2050            | On 08/05/2025 | Bond Future        | 0.00 | 121.28040 | 121.28040  | 0.00000   | 121.70144    | 121.70144      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2050            | On 07/08/2025 | Bond Future        | 0.00 | 121.48912 | 121.48912  | 0.00000   | 121.91843    | 121.91843      |                   | 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 | 356.19100 | 356.19100  | 0.00000   | 356.43700    | 356.43700      |                   | 0.00       | 0.00  | 0.00        | 0               | 579.00        |
| IGOV             | On 07/11/2024 | Index Future       | 0.00 | 364.61200 | 364.61200  | 0.00000   | 364.86500    | 364.86500      |                   | 0.00       | 0.00  | 0.00        | 0               | 16.00         |
| IGOV             | On 06/02/2025 | Index Future       | 0.00 | 372.62900 | 372.62900  | 0.00000   | 372.88600    | 372.88600      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IGOV             | On 08/05/2025 | Index Future       | 0.00 | 380.68300 | 380.68300  | 0.00000   | 380.94400    | 380.94400      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| IGOV             | On 07/08/2025 | Index Future       | 0.00 | 388.90300 | 388.90300  | 0.00000   | 389.16800    | 389.16800      |                   | 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 17/07/2024 | Jibar Tradeable Future | 0.00       | 8.32500     | 91.67500   | 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 15/01/2025 | Jibar Tradeable Future | 0.00       | 8.00000     | 92.00000   | 0.00000   | 8.00000      | 92.00000       |                   | 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          |
| JBAF             | On 17/06/2026 | Jibar Tradeable Future | 0.00       | 8.40000     | 91.60000   | 0.00000   | 8.40000      | 91.60000       |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| R186             | On 01/08/2024 | Bond Future            | 0.00       | 8.49588     | 105.52788  | 0.00000   | 8.42864      | 105.67386      |                   | 1.81       | 0.00   | 0.00             | 0                | 68,935.00     |
| R186             | On 07/11/2024 | Bond Future            | 0.00       | 8.44977     | 107.99483  | 0.00000   | 8.37301      | 108.14411      |                   | 1.90       | 0.00   | 64,148,929.02    | 594              | 121,352.00    |
| R186             | On 06/02/2025 | Bond Future            | 0.00       | 8.39595     | 105.02777  | 0.00000   | 8.30821      | 105.17962      |                   | 1.84       | 0.00   | 0.00             | 0                | 0.00          |
| R186             | On 08/05/2025 | Bond Future            | 0.00       | 8.35511     | 107.27123  | 0.00000   | 8.25319      | 107.42518      |                   | 1.56       | 0.00   | 0.00             | 0                | 0.00          |
| R186             | On 07/08/2025 | Bond Future            | 0.00       | 8.29748     | 104.24467  | 0.00000   | 8.17617      | 104.40093      |                   | 1.32       | 0.00   | 0.00             | 0                | 0.00          |
| R186             | On 07/08/2025 | Bond Future            | 9.22 Call  | 1,462.56000 | 1.46256    | 0.00000   | 1,581.59000  | 1.58159        | 1,462.560         | 1.71       | 0.74   | 0.00             | 0                | 1,983.00      |
| R186             | On 07/08/2025 | Bond Future            | 10.25 Put  | 71.93000    | 0.07193    | 0.00000   | 59.97000     | 0.05997        | 71.930            | 1.71       | (0.09) | 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       | 261.34917   | 261.34917  | 0.00000   | 261.36106    | 261.36106      |                   | 0.00       | 0.00   | 0.00             | 0                | 538.00        |
| R202             | On 07/11/2024 | Bond Future            | 0.00       | 267.52851   | 267.52851  | 0.00000   | 267.54018    | 267.54018      |                   | 0.00       | 0.00   | 0.00             | 0                | 583.00        |
| R202             | On 06/02/2025 | Bond Future            | 0.00       | 268.19149   | 268.19149  | 0.00000   | 268.20185    | 268.20185      |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| R202             | On 08/05/2025 | Bond Future            | 0.00       | 273.98562   | 273.98562  | 0.00000   | 273.99336    | 273.99336      |                   | 0.00       | 0.00   | 0.00             | 0                | 0.00          |
| R202             | On 07/08/2025 | Bond Future            | 0.00       | 274.57020   | 274.57020  | 0.00000   | 274.57600    | 274.57600      |                   | 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       | 9.60818     | 93.39443   | 0.00000   | 9.54954      | 93.62993       |                   | 7.05       | 0.00   | 2,759,525,223.21 | 29,547           | 28,761.00     |
| R2030            | On 01/08/2024 | Bond Future            | 10.21 Call | 2,412.56000 | 2.41256    | 0.00000   | 2,641.21000  | 2.64121        | 2,412.560         | 8.09       | 0.94   | 0.00             | 0                | 600.00        |
| R2030            | On 01/08/2024 | Bond Future            | 10.71 Call | 4,293.31000 | 4.29331    | 0.00000   | 4,528.54000  | 4.52854        | 4,293.310         | 8.78       | 1.00   | 0.00             | 0                | 600.00        |
| R2030            | On 01/08/2024 | Bond Future            | 11.31 Put  | 0.04000     | 0.00004    | 0.00000   | 0.04000      | 0.00004        | 0.040             | 9.56       | 0.00   | 0.00             | 0                | 600.00        |
| R2030            | On 07/11/2024 | Bond Future            | 0.00       | 9.65481     | 95.57775   | 0.00000   | 9.59248      | 95.81865       |                   | 6.68       | 0.00   | 2,619,690,549.75 | 27,409           | 149,323.00    |
| R2030            | On 07/11/2024 | Bond Future            | 10.21 Call | 2,784.14000 | 2.78414    | 0.00000   | 2,965.57000  | 2.96557        | 2,784.140         | 7.14       | 0.72   | 0.00             | 0                | 600.00        |
| R2030            | On 07/11/2024 | Bond Future            | 10.71 Call | 4,282.76000 | 4.28276    | 0.00000   | 4,492.91000  | 4.49291        | 4,282.760         | 7.52       | 0.85   | 0.00             | 0                | 600.00        |
| R2030            | On 07/11/2024 | Bond Future            | 11.91 Put  | 37.03000    | 0.03703    | 0.00000   | 32.87000     | 0.03287        | 37.030            | 8.16       | (0.02) | 0.00             | 0                | 600.00        |
| R2030            | On 06/02/2025 | Bond Future            | 0.00       | 9.70315     | 93.64595   | 0.00000   | 9.63712      | 93.89138       |                   | 6.64       | 0.00   | 0.00             | 0                | 0.00          |
| R2030            | On 08/05/2025 | Bond Future            | 0.00       | 9.77530     | 95.64606   | 0.00000   | 9.70530      | 95.89557       |                   | 6.34       | 0.00   | 0.00             | 0                | 0.00          |
| R2030            | On 08/05/2025 | Bond Future            | 10.31 Call | 3,337.62000 | 3.33762    | 0.00000   | 3,503.01000  | 3.50301        | 3,337.620         | 6.70       | 0.64   | 0.00             | 0                | 1,640.00      |
| R2030            | On 08/05/2025 | Bond Future            | 10.69 Call | 4,276.05000 | 4.27605    | 0.00000   | 4,459.95000  | 4.45995        | 4,276.050         | 6.96       | 0.72   | 0.00             | 0                | 2,280.00      |
| R2030            | On 08/05/2025 | Bond Future            | 11.86 Put  | 429.19000   | 0.42919    | 0.00000   | 400.86000    | 0.40086        | 429.190           | 7.70       | (0.13) | 0.00             | 0                | 1,640.00      |

| 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 08/05/2025 | Bond Future        | 12.28  | Put       | 269.95000   | 0.26995  | 0.00000    | 250.85000   | 0.25085      | 269.950        | 7.70              | (0.09)     | 0.00             | 0           | 2,280.00         |               |
| R2030            | On 07/08/2025 | Bond Future        | 0.00   |           | 9.85596     | 93.67630 | 0.00000    | 9.78143     | 93.93008     |                | 6.25              | 0.00       | 0.00             | 0           | 0.00             |               |
| R2030            | On 07/08/2025 | Bond Future        | 10.48  | Call      | 3,735.08000 | 3.73508  | 0.00000    | 3,902.71000 | 3.90271      | 3,735.080      | 6.72              | 0.64       | 0.00             | 0           | 1,054.00         |               |
| R2030            | On 07/08/2025 | Bond Future        | 12.12  | Put       | 534.53000   | 0.53453  | 0.00000    | 502.20000   | 0.50220      | 534.530        | 7.57              | (0.14)     | 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   |           | 10.32691    | 92.06072 | 0.00000    | 10.25869    | 92.39131     |                | 8.71              | 0.00       | 0.00             | 0           | 65,219.00        |               |
| R2032            | On 01/08/2024 | Bond Future        | 10.95  | Put       | 70.96000    | 0.07096  | 0.00000    | 57.61000    | 0.05761      | 70.960         | 11.24             | (0.07)     | 0.00             | 0           | 11,000.00        |               |
| R2032            | On 01/08/2024 | Bond Future        | 11.11  | Call      | 3,720.13000 | 3.72013  | 0.00000    | 4,044.39000 | 4.04439      | 3,720.130      | 11.59             | 0.96       | 0.00             | 0           | 600.00           |               |
| R2032            | On 01/08/2024 | Bond Future        | 11.50  | Call      | 5,452.56000 | 5.45256  | 0.00000    | 5,782.34000 | 5.78234      | 5,452.560      | 12.43             | 0.99       | 0.00             | 0           | 120.00           |               |
| R2032            | On 01/08/2024 | Bond Future        | 11.61  | Call      | 5,938.67000 | 5.93867  | 0.00000    | 6,268.83000 | 6.26883      | 5,938.670      | 12.66             | 1.00       | 0.00             | 0           | 600.00           |               |
| R2032            | On 01/08/2024 | Bond Future        | 11.66  | Put       | 2.65000     | 0.00265  | 0.00000    | 2.34000     | 0.00234      | 2.650          | 12.77             | 0.00       | 0.00             | 0           | 100.00           |               |
| R2032            | On 01/08/2024 | Bond Future        | 12.31  | Put       | 0.05000     | 0.00005  | 0.00000    | 0.05000     | 0.00005      | 0.050          | 13.49             | 0.00       | 0.00             | 0           | 600.00           |               |
| R2032            | On 01/08/2024 | Bond Future        | 12.54  | Put       | 0.01000     | 0.00001  | 0.00000    | 0.01000     | 0.00001      | 0.010          | 13.49             | 0.00       | 0.00             | 0           | 11,000.00        |               |
| R2032            | On 07/11/2024 | Bond Future        | 0.00   |           | 10.40381    | 90.04551 | 0.00000    | 10.33210    | 90.38378     |                | 8.82              | 0.00       | 494,169,758.88   | 5,488       | 95,862.00        |               |
| R2032            | On 07/11/2024 | Bond Future        | 11.11  | Call      | 3,987.27000 | 3.98727  | 0.00000    | 4,252.94000 | 4.25294      | 3,987.270      | 9.94              | 0.76       | 0.00             | 0           | 600.00           |               |
| R2032            | On 07/11/2024 | Bond Future        | 11.61  | Call      | 5,819.86000 | 5.81986  | 0.00000    | 6,119.38000 | 6.11938      | 5,819.860      | 10.47             | 0.86       | 0.00             | 0           | 600.00           |               |
| R2032            | On 07/11/2024 | Bond Future        | 11.64  | Call      | 5,934.29000 | 5.93429  | 0.00000    | 6,235.32000 | 6.23532      | 5,934.290      | 10.50             | 0.87       | 0.00             | 0           | 1,615.00         |               |
| R2032            | On 07/11/2024 | Bond Future        | 12.95  | Put       | 28.31000    | 0.02831  | 0.00000    | 24.58000    | 0.02458      | 28.310         | 10.88             | (0.01)     | 0.00             | 0           | 600.00           |               |
| R2032            | On 07/11/2024 | Bond Future        | 13.36  | Put       | 10.30000    | 0.01030  | 0.00000    | 8.85000     | 0.00885      | 10.300         | 10.88             | (0.01)     | 0.00             | 0           | 1,615.00         |               |
| R2032            | On 06/02/2025 | Bond Future        | 0.00   |           | 10.48094    | 92.00342 | 0.00000    | 10.40586    | 92.34842     |                | 8.54              | 0.00       | 0.00             | 0           | 0.00             |               |
| R2032            | On 08/05/2025 | Bond Future        | 0.00   |           | 10.57049    | 89.80199 | 0.00000    | 10.49185    | 90.15342     |                | 8.78              | 0.00       | 0.00             | 0           | 0.00             |               |
| R2032            | On 07/08/2025 | Bond Future        | 0.00   |           | 10.66589    | 91.71729 | 0.00000    | 10.58341    | 92.07535     |                | 8.76              | 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   |           | 10.98854    | 90.80032 | 0.00000    | 10.91568    | 91.20966     |                | 10.58             | 0.00       | 0.00             | 0           | 36,054.00        |               |
| R2035            | On 01/08/2024 | Bond Future        | 11.65  | Put       | 40.86000    | 0.04086  | 0.00000    | 30.84000    | 0.03084      | 40.860         | 11.86             | (0.05)     | 0.00             | 0           | 9,500.00         |               |
| R2035            | On 01/08/2024 | Bond Future        | 12.20  | Call      | 6,436.26000 | 6.43626  | 0.00000    | 6,845.32000 | 6.84532      | 6,436.260      | 12.61             | 1.00       | 0.00             | 0           | 5,100.00         |               |
| R2035            | On 01/08/2024 | Bond Future        | 13.05  | Put       | 0.00000     | 0.00000  | 0.00000    | 0.00000     | 0.00000      |                | 13.35             | 0.00       | 0.00             | 0           | 7,500.00         |               |
| R2035            | On 01/08/2024 | Bond Future        | 13.08  | Put       | 0.00000     | 0.00000  | 0.00000    | 0.00000     | 0.00000      |                | 13.35             | 0.00       | 0.00             | 0           | 8,650.00         |               |
| R2035            | On 01/08/2024 | Bond Future        | 13.20  | Put       | 0.00000     | 0.00000  | 0.00000    | 0.00000     | 0.00000      |                | 13.35             | 0.00       | 0.00             | 0           | 8,000.00         |               |
| R2035            | On 07/11/2024 | Bond Future        | 0.00   |           | 11.08124    | 88.40817 | 0.00000    | 11.00520    | 88.82698     |                | 10.92             | 0.00       | 1,224,806,787.18 | 13,854      | 124,831.00       |               |
| R2035            | On 07/11/2024 | Bond Future        | 12.20  | Call      | 6,369.30000 | 6.36930  | 0.00000    | 6,732.67000 | 6.73267      | 6,369.300      | 12.55             | 0.85       | 0.00             | 0           | 1,000.00         |               |
| R2035            | On 07/11/2024 | Bond Future        | 13.23  | Put       | 109.56000   | 0.10956  | 0.00000    | 96.35000    | 0.09635      | 109.560        | 13.59             | (0.04)     | 0.00             | 0           | 1,000.00         |               |
| R2035            | On 06/02/2025 | Bond Future        | 0.00   |           | 11.17512    | 90.33067 | 0.00000    | 11.09596    | 90.75807     |                | 10.73             | 0.00       | 0.00             | 0           | 0.00             |               |
| R2035            | On 08/05/2025 | Bond Future        | 0.00   |           | 11.27329    | 87.74471 | 0.00000    | 11.19102    | 88.18021     |                | 11.24             | 0.00       | 0.00             | 0           | 0.00             |               |
| R2035            | On 08/05/2025 | Bond Future        | 11.46  | Call      | 4,168.55000 | 4.16855  | 0.00000    | 4,423.99000 | 4.42399      | 4,168.550      | 11.70             | 0.56       | 0.00             | 0           | 400.00           |               |
| R2035            | On 08/05/2025 | Bond Future        | 12.70  | Put       | 1,354.92000 | 1.35492  | 0.00000    | 1,267.73000 | 1.26773      | 1,354.920      | 13.01             | (0.22)     | 0.00             | 0           | 400.00           |               |
| R2035            | On 08/05/2025 | Bond Future        | 13.35  | Put       | 797.19000   | 0.79719  | 0.00000    | 741.69000   | 0.74169      | 797.190        | 13.33             | (0.14)     | 0.00             | 0           | 400.00           |               |
| R2035            | On 07/08/2025 | Bond Future        | 0.00   |           | 11.37745    | 89.61655 | 0.00000    | 11.29180    | 90.06051     |                | 11.28             | 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   |           | 11.33964    | 81.41254 | 0.00000    | 11.31305    | 81.56401     |                | 12.20             | 0.00       | 29,959,814.72    | 368         | 78,562.00        |               |
| R2037            | On 01/08/2024 | Bond Future        | 12.11  | Call      | 4,241.08000 | 4.24108  | 0.00000    | 4,393.07000 | 4.39307      | 4,241.080      | 13.62             | 0.97       | 0.00             | 0           | 1,383.00         |               |
| R2037            | On 01/08/2024 | Bond Future        | 13.17  | Put       | 0.02000     | 0.00002  | 0.00000    | 0.02000     | 0.00002      | 0.020          | 15.29             | 0.00       | 0.00             | 0           | 1,383.00         |               |
| R2037            | On 01/08/2024 | Bond Future        | 13.82  | Put       | 0.00000     | 0.00000  | 0.00000    | 0.00000     | 0.00000      |                | 15.41             | 0.00       | 0.00             | 0           | 1,383.00         |               |
| R2037            | On 07/11/2024 | Bond Future        | 0.00   |           | 11.43278    | 83.31574 | 0.00000    | 11.40514    | 83.47062     |                | 12.02             | 0.00       | 294,687,772.38   | 3,537       | 180,286.00       |               |
| R2037            | On 06/02/2025 | Bond Future        | 0.00   |           | 11.52538    | 80.86656 | 0.00000    | 11.49677    | 81.02422     |                | 12.47             | 0.00       | 0.00             | 0           | 0.00             |               |
| R2037            | On 08/05/2025 | Bond Future        | 0.00   |           | 11.63278    | 82.59316 | 0.00000    | 11.60324    | 82.75310     |                | 12.50             | 0.00       | 0.00             | 0           | 3,975.00         |               |
| R2037            | On 08/05/2025 | Bond Future        | 12.55  | Call      | 6,762.23000 | 6.76223  | 0.00000    | 6,881.50000 | 6.88150      | 6,762.230      | 13.71             | 0.71       | 0.00             | 0           | 15,000.00        |               |

| 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 08/05/2025 | Bond Future        | 13.30  | Call      | 9,549.50000  | 9.54950   | 0.00000    | 9,684.27000  | 9.68427      | 9,549.500      | 14.59             | 0.81       | 0.00          | 0           | 7,500.00         |               |
| R2037            | On 08/05/2025 | Bond Future        | 13.35  | Call      | 9,740.00000  | 9.74000   | 0.00000    | 9,875.57000  | 9.87557      | 9,740.000      | 14.65             | 0.82       | 0.00          | 0           | 7,500.00         |               |
| R2037            | On 07/08/2025 | Bond Future        | 0.00   |           | 11.74716     | 80.09349  | 0.00000    | 11.71659     | 80.25590     |                | 13.32             | 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   |           | 11.52463     | 82.10102  | 0.00000    | 11.49807     | 82.26453     |                | 13.06             | 0.00       | 0.00          | 0           | 12,450.00        |               |
| R2040            | On 01/08/2024 | Bond Future        | 12.28  | Call      | 4,474.70000  | 4.47470   | 0.00000    | 4,638.72000  | 4.63872      | 4,474.700      | 14.45             | 0.97       | 0.00          | 0           | 680.00           |               |
| R2040            | On 01/08/2024 | Bond Future        | 12.88  | Put       | 0.55000      | 0.00055   | 0.00000    | 0.65000      | 0.00065      | 0.550          | 15.48             | 0.00       | 0.00          | 0           | 680.00           |               |
| R2040            | On 01/08/2024 | Bond Future        | 12.95  | Call      | 8,090.38000  | 8.09038   | 0.00000    | 8,253.96000  | 8.25396      | 8,090.380      | 15.60             | 1.00       | 0.00          | 0           | 7,500.00         |               |
| R2040            | On 01/08/2024 | Bond Future        | 13.48  | Put       | 0.01000      | 0.00001   | 0.00000    | 0.01000      | 0.00001      | 0.010          | 16.49             | 0.00       | 0.00          | 0           | 680.00           |               |
| R2040            | On 07/11/2024 | Bond Future        | 0.00   |           | 11.61783     | 84.02033  | 0.00000    | 11.59026     | 84.18755     |                | 12.88             | 0.00       | 19,492,716.56 | 232         | 110,756.00       |               |
| R2040            | On 07/11/2024 | Bond Future        | 12.10  | Call      | 4,143.02000  | 4.14302   | 0.00000    | 4,268.94000  | 4.26894      | 4,143.020      | 13.45             | 0.69       | 0.00          | 0           | 640.00           |               |
| R2040            | On 07/11/2024 | Bond Future        | 12.60  | Put       | 678.96000    | 0.67896   | 0.00000    | 656.92000    | 0.65692      | 678.960        | 14.27             | (0.18)     | 0.00          | 0           | 640.00           |               |
| R2040            | On 07/11/2024 | Bond Future        | 13.15  | Put       | 325.33000    | 0.32533   | 0.00000    | 314.96000    | 0.31496      | 325.330        | 15.14             | (0.09)     | 0.00          | 0           | 640.00           |               |
| R2040            | On 06/02/2025 | Bond Future        | 0.00   |           | 11.71010     | 81.33584  | 0.00000    | 11.68161     | 81.50605     |                | 13.42             | 0.00       | 0.00          | 0           | 14.00            |               |
| R2040            | On 08/05/2025 | Bond Future        | 0.00   |           | 11.81577     | 83.07230  | 0.00000    | 11.78638     | 83.24511     |                | 13.48             | 0.00       | 0.00          | 0           | 3,900.00         |               |
| R2040            | On 08/05/2025 | Bond Future        | 12.75  | Call      | 7,270.76000  | 7.27076   | 0.00000    | 7,400.77000  | 7.40077      | 7,270.760      | 14.41             | 0.71       | 0.00          | 0           | 15,000.00        |               |
| R2040            | On 08/05/2025 | Bond Future        | 13.43  | Call      | 9,975.46000  | 9.97546   | 0.00000    | 10,120.77000 | 10.12077     | 9,975.460      | 15.28             | 0.81       | 0.00          | 0           | 7,500.00         |               |
| R2040            | On 08/05/2025 | Bond Future        | 13.50  | Call      | 10,259.28000 | 10.25928  | 0.00000    | 10,405.83000 | 10.40583     | 10,259.280     | 15.37             | 0.82       | 0.00          | 0           | 7,500.00         |               |
| R2040            | On 07/08/2025 | Bond Future        | 0.00   |           | 11.92780     | 80.33200  | 0.00000    | 11.89743     | 80.50753     |                | 14.45             | 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   |           | 11.56884     | 78.49654  | 0.00000    | 11.56728     | 78.50639     |                | 13.95             | 0.00       | 3,453,847.76  | 44          | 92,904.00        |               |
| R2044            | On 01/08/2024 | Bond Future        | 13.00  | Put       | 0.25000      | 0.00025   | 0.00000    | 0.39000      | 0.00039      | 0.250          | 16.31             | 0.00       | 0.00          | 0           | 5,000.00         |               |
| R2044            | On 01/08/2024 | Bond Future        | 13.25  | Put       | 0.04000      | 0.00004   | 0.00000    | 0.07000      | 0.00007      | 0.040          | 16.77             | 0.00       | 0.00          | 0           | 15,000.00        |               |
| R2044            | On 07/11/2024 | Bond Future        | 0.00   |           | 11.65693     | 80.33155  | 0.00000    | 11.65532     | 80.34157     |                | 13.79             | 0.00       | 80,331.55     | 1           | 59,367.00        |               |
| R2044            | On 07/11/2024 | Bond Future        | 12.50  | Put       | 842.09000    | 0.84209   | 0.00000    | 848.60000    | 0.84860      | 842.090        | 15.11             | (0.21)     | 0.00          | 0           | 11,405.00        |               |
| R2044            | On 06/02/2025 | Bond Future        | 0.00   |           | 11.74379     | 77.69214  | 0.00000    | 11.74222     | 77.70178     |                | 14.41             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2044            | On 06/02/2025 | Bond Future        | 12.00  | Call      | 4,223.28000  | 4.22328   | 0.00000    | 4,237.17000  | 4.23717      | 4,223.280      | 14.80             | 0.59       | 0.00          | 0           | 449.00           |               |
| R2044            | On 06/02/2025 | Bond Future        | 12.50  | Call      | 6,158.04000  | 6.15804   | 0.00000    | 6,172.47000  | 6.17247      | 6,158.040      | 15.61             | 0.71       | 0.00          | 0           | 449.00           |               |
| R2044            | On 06/02/2025 | Bond Future        | 13.75  | Put       | 589.70000    | 0.58970   | 0.00000    | 593.39000    | 0.59339      | 589.700        | 17.58             | (0.11)     | 0.00          | 0           | 449.00           |               |
| R2044            | On 08/05/2025 | Bond Future        | 0.00   |           | 11.84269     | 79.35077  | 0.00000    | 11.84124     | 79.35955     |                | 14.48             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2044            | On 07/08/2025 | Bond Future        | 0.00   |           | 11.94712     | 76.65635  | 0.00000    | 11.94577     | 76.66439     |                | 15.56             | 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   |           | 11.46771     | 81.78220  | 0.00000    | 11.47028     | 81.76535     |                | 13.73             | 0.00       | 93,231,708.00 | 1,140       | 26,652.00        |               |
| R2048            | On 07/11/2024 | Bond Future        | 0.00   |           | 11.55333     | 79.24280  | 0.00000    | 11.55600     | 79.22553     |                | 14.34             | 0.00       | 0.00          | 0           | 240,601.00       |               |
| R2048            | On 06/02/2025 | Bond Future        | 0.00   |           | 11.63837     | 80.96600  | 0.00000    | 11.64122     | 80.94781     |                | 14.19             | 0.00       | 0.00          | 0           | 10,000.00        |               |
| R2048            | On 08/05/2025 | Bond Future        | 0.00   |           | 11.72531     | 78.24332  | 0.00000    | 11.72839     | 78.22392     |                | 14.90             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2048            | On 07/08/2025 | Bond Future        | 0.00   |           | 11.81602     | 79.91217  | 0.00000    | 11.81934     | 79.89155     |                | 14.86             | 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   |           | 11.45321     | 105.46965 | 0.00000    | 11.44580     | 105.53255    |                | 13.84             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2053            | On 07/11/2024 | Bond Future        | 0.00   |           | 11.53844     | 102.06313 | 0.00000    | 11.53077     | 102.12731    |                | 14.46             | 0.00       | 0.00          | 0           | 3,638.00         |               |
| R2053            | On 06/02/2025 | Bond Future        | 0.00   |           | 11.62080     | 104.28216 | 0.00000    | 11.61293     | 104.34714    |                | 14.31             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2053            | On 08/05/2025 | Bond Future        | 0.00   |           | 11.71036     | 100.63780 | 0.00000    | 11.70235     | 100.70298    |                | 14.89             | 0.00       | 0.00          | 0           | 0.00             |               |
| R2053            | On 07/08/2025 | Bond Future        | 0.00   |           | 11.80246     | 102.78298 | 0.00000    | 11.79428     | 102.84857    |                | 14.54             | 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   |           | 11.07296     | 71.02140  | 0.00000    | 11.01515     | 71.31224     |                | 12.00             | 0.00       | 0.00          | 0           | 5,689.00         |               |
| R209             | On 07/11/2024 | Bond Future        | 0.00   |           | 11.15684     | 69.52463  | 0.00000    | 11.09680     | 69.82216     |                | 12.37             | 0.00       | 69,524.63     | 1           | 16,251.00        |               |

| 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 |           |
|-------------------------|---------------|-----------|--------------------|------------|-------------|-----------|--------------|----------------|-------------------|------------|------------------|-------------|------------------|---------------|-----------|
| R209                    | On 06/02/2025 |           | Bond Future        | 0.00       | 11.23890    | 71.03633  | 0.00000      | 11.17675       | 71.33988          |            | 12.22            | 0.00        | 0.00             | 0             | 0.00      |
| R209                    | On 08/05/2025 |           | Bond Future        | 0.00       | 11.32971    | 69.39717  | 0.00000      | 11.26539       | 69.70649          |            | 12.80            | 0.00        | 0.00             | 0             | 0.00      |
| R209                    | On 07/08/2025 |           | Bond Future        | 0.00       | 11.42416    | 70.87735  | 0.00000      | 11.35756       | 71.19259          |            | 12.96            | 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      |
| R209/R208               | 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      |
| R210                    | On 01/08/2024 |           | Bond Future        | 0.00       | 238.08754   | 238.08754 | 0.00000      | 238.02359      | 238.02359         |            | 0.00             | 0.00        | 0.00             | 0             | 842.00    |
| R210                    | On 07/11/2024 |           | Bond Future        | 0.00       | 240.37757   | 240.37757 | 0.00000      | 240.31189      | 240.31189         |            | 0.00             | 0.00        | 0.00             | 0             | 1,379.00  |
| R210                    | On 06/02/2025 |           | Bond Future        | 0.00       | 245.66212   | 245.66212 | 0.00000      | 245.59337      | 245.59337         |            | 0.00             | 0.00        | 0.00             | 0             | 0.00      |
| R210                    | On 08/05/2025 |           | Bond Future        | 0.00       | 247.56011   | 247.56011 | 0.00000      | 247.48740      | 247.48740         |            | 0.00             | 0.00        | 0.00             | 0             | 0.00      |
| R210                    | On 07/08/2025 |           | Bond Future        | 0.00       | 252.90172   | 252.90172 | 0.00000      | 252.82508      | 252.82508         |            | 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 01/08/2024 |           | Bond Future        | 0.00       | 10.01957    | 88.73794  | 0.00000      | 9.95589        | 89.01208          |            | 8.04             | 0.00        | 0.00             | 0             | 23,895.00 |
| R213                    | On 07/11/2024 |           | Bond Future        | 0.00       | 10.08747    | 87.25142  | 0.00000      | 10.02030       | 87.53191          |            | 8.00             | 0.00        | 5,060,582.36     | 58            | 72,399.00 |
| R213                    | On 06/02/2025 |           | Bond Future        | 0.00       | 10.15860    | 89.14885  | 0.00000      | 10.08796       | 89.43489          |            | 7.64             | 0.00        | 0.00             | 0             | 0.00      |
| R213                    | On 08/05/2025 |           | Bond Future        | 0.00       | 10.23624    | 87.49210  | 0.00000      | 10.16203       | 87.78328          |            | 7.85             | 0.00        | 0.00             | 0             | 0.00      |
| R213                    | On 07/08/2025 |           | Bond Future        | 0.00       | 10.32044    | 89.35935  | 0.00000      | 10.24227       | 89.65587          |            | 7.70             | 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 01/08/2024 |           | Bond Future        | 0.00       | 11.38245    | 66.75850  | 0.00000      | 11.37489       | 66.79852          |            | 13.59            | 0.00        | 0.00             | 0             | 8,133.00  |
| R214                    | On 07/11/2024 |           | Bond Future        | 0.00       | 11.46662    | 65.01249  | 0.00000      | 11.45880       | 65.05339          |            | 14.13            | 0.00        | 65,012.49        | 1             | 13,958.00 |
| R214                    | On 06/02/2025 |           | Bond Future        | 0.00       | 11.55029    | 66.42626  | 0.00000      | 11.54229       | 66.46759          |            | 13.98            | 0.00        | 0.00             | 0             | 0.00      |
| R214                    | On 06/02/2025 |           | Bond Future        | 11.75 Call | 3,358.53000 | 3.35853   | 0.00000      | 3,389.30000    | 3.38930           | 3,358.530  | 14.35            | 0.58        | 0.00             | 0             | 554.00    |
| R214                    | On 06/02/2025 |           | Bond Future        | 12.25 Call | 4,969.77000 | 4.96977   | 0.00000      | 5,005.19000    | 5.00519           | 4,969.770  | 15.13            | 0.70        | 0.00             | 0             | 554.00    |
| R214                    | On 06/02/2025 |           | Bond Future        | 13.63 Put  | 429.00000   | 0.42900   | 0.00000      | 428.49000      | 0.42849           | 429.000    | 17.04            | (0.10)      | 0.00             | 0             | 554.00    |
| R214                    | On 08/05/2025 |           | Bond Future        | 0.00       | 11.63612    | 64.53805  | 0.00000      | 11.62799       | 64.57955          |            | 14.78            | 0.00        | 0.00             | 0             | 0.00      |
| R214                    | On 07/08/2025 |           | Bond Future        | 0.00       | 11.72570    | 65.91486  | 0.00000      | 11.71742       | 65.95659          |            | 15.03            | 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 : |               |           |                    |            |             |           |              |                |                   |            | 7,629,000,978.49 | 82,276      | 1,927,051.00     |               |           |
| Grand Total:            |               |           |                    |            |             |           |              |                |                   |            | 7,629,000,978.49 | 82,276      | 1,927,051.00     |               |           |