

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/08/2024

| 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 07/11/2024 |           | Index Future       | 0.00  | 1,047.52800 | 1,047.52800 | 0.00000      | 1,048.67800    | 1,048.67800       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 06/02/2025 |           | Index Future       | 0.00  | 1,069.42200 | 1,069.42200 | 0.00000      | 1,070.59100    | 1,070.59100       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 08/05/2025 |           | Index Future       | 0.00  | 1,090.77800 | 1,090.77800 | 0.00000      | 1,091.96400    | 1,091.96400       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 07/08/2025 |           | Index Future       | 0.00  | 1,112.31200 | 1,112.31200 | 0.00000      | 1,113.51600    | 1,113.51600       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL37             | On 06/11/2025 |           | Index Future       | 0.00  | 1,133.95300 | 1,133.95300 | 0.00000      | 1,135.17500    | 1,135.17500       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 07/11/2024 |           | Index Future       | 0.00  | 1,247.82300 | 1,247.82300 | 0.00000      | 1,248.38800    | 1,248.38800       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 06/02/2025 |           | Index Future       | 0.00  | 1,273.90300 | 1,273.90300 | 0.00000      | 1,274.47400    | 1,274.47400       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 08/05/2025 |           | Index Future       | 0.00  | 1,299.34300 | 1,299.34300 | 0.00000      | 1,299.91700    | 1,299.91700       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 07/08/2025 |           | Index Future       | 0.00  | 1,324.99400 | 1,324.99400 | 0.00000      | 1,325.57300    | 1,325.57300       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| AL7T             | On 06/11/2025 |           | Index Future       | 0.00  | 1,350.77200 | 1,350.77200 | 0.00000      | 1,351.35800    | 1,351.35800       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 07/11/2024 |           | Index Future       | 0.00  | 1,077.56100 | 1,077.56100 | 0.00000      | 1,077.81500    | 1,077.81500       | 0.00       | 0.00  | 0.00        | 0                | 121.00        |
| ALBI             | On 06/02/2025 |           | Index Future       | 0.00  | 1,100.08200 | 1,100.08200 | 0.00000      | 1,100.33700    | 1,100.33700       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 08/05/2025 |           | Index Future       | 0.00  | 1,122.05000 | 1,122.05000 | 0.00000      | 1,122.30400    | 1,122.30400       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 07/08/2025 |           | Index Future       | 0.00  | 1,144.20200 | 1,144.20200 | 0.00000      | 1,144.45500    | 1,144.45500       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ALBI             | On 06/11/2025 |           | Index Future       | 0.00  | 1,166.46300 | 1,166.46300 | 0.00000      | 1,166.71600    | 1,166.71600       | 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 07/11/2024 |           | Bond Future        | 0.00  | 11.33115    | 80.13052    | 0.00000      | 11.32715       | 80.14935          | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 06/02/2025 |           | Bond Future        | 0.00  | 11.45192    | 81.82364    | 0.00000      | 11.44782       | 81.84250          | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 08/05/2025 |           | Bond Future        | 0.00  | 11.59168    | 79.67334    | 0.00000      | 11.58751       | 79.69207          | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 07/08/2025 |           | Bond Future        | 0.00  | 11.74288    | 81.25916    | 0.00000      | 11.73862       | 81.27781          | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES33             | On 06/11/2025 |           | Bond Future        | 0.00  | 11.91510    | 79.05314    | 0.00000      | 11.91072       | 79.07180          | 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 07/11/2024 |           | Bond Future        | 0.00  | 11.70510    | 76.78908    | 0.00000      | 11.71645       | 76.72134          | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 06/02/2025 |           | Bond Future        | 0.00  | 11.80531    | 78.41075    | 0.00000      | 11.81713       | 78.34123          | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 08/05/2025 |           | Bond Future        | 0.00  | 11.92389    | 75.72428    | 0.00000      | 11.93625       | 75.65283          | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 07/08/2025 |           | Bond Future        | 0.00  | 12.04741    | 77.22901    | 0.00000      | 12.06031       | 77.15571          | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| ES42             | On 06/11/2025 |           | Bond Future        | 0.00  | 12.18301    | 74.47475    | 0.00000      | 12.19648       | 74.39966          | 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 07/11/2024 |           | GOVI               | 0.00  | 1,061.17200 | 1,061.17200 | 0.00000      | 1,061.45800    | 1,061.45800       | 0.00       | 0.00  | 0.00        | 0                | 688.00        |
| GOVI             | On 06/02/2025 |           | GOVI               | 0.00  | 1,083.35000 | 1,083.35000 | 0.00000      | 1,083.63800    | 1,083.63800       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 08/05/2025 |           | GOVI               | 0.00  | 1,104.98500 | 1,104.98500 | 0.00000      | 1,105.27100    | 1,105.27100       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 07/08/2025 |           | GOVI               | 0.00  | 1,126.79900 | 1,126.79900 | 0.00000      | 1,127.08600    | 1,127.08600       | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| GOVI             | On 06/11/2025 |           | GOVI               | 0.00  | 1,148.72100 | 1,148.72100 | 0.00000      | 1,149.00900    | 1,149.00900       | 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 07/11/2024 |           | Bond Future        | 0.00  | 185.58780   | 185.58780   | 0.00000      | 185.56435      | 185.56435         | 0.00       | 0.00  | 0.00        | 0                | 9,240.00      |
| 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 07/11/2024 |           | Bond Future        | 0.00  | 134.44973   | 134.44973   | 0.00000      | 134.05168      | 134.05168         | 0.00       | 0.00  | 0.00        | 0                | 8,952.00      |
| I2029            | On 06/02/2025 |           | Bond Future        | 0.00  | 137.29082   | 137.29082   | 0.00000      | 136.88377      | 136.88377         | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 08/05/2025 |           | Bond Future        | 0.00  | 138.63353   | 138.63353   | 0.00000      | 138.21712      | 138.21712         | 0.00       | 0.00  | 0.00        | 0                | 0.00          |
| I2029            | On 07/08/2025 |           | Bond Future        | 0.00  | 141.39810   | 141.39810   | 0.00000      | 140.97280      | 140.97280         | 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 Volatility | Delta | Delta Value | ContractsTraded | Open Interest |           |
|------------------|---------------|--------------------|--------|-----------|-----------|------------|-----------|--------------|----------------|-----------------------|-------|-------------|-----------------|---------------|-----------|
|                  |               |                    |        |           |           |            |           |              |                | Option                |       |             |                 |               |           |
| I2029            | On 06/11/2025 | Bond Future        | 0.00   |           | 142.72102 | 142.72102  | 0.00000   | 142.28682    | 142.28682      |                       | 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 07/11/2024 | Bond Future        | 0.00   |           | 127.32789 | 127.32789  | 0.00000   | 127.23679    | 127.23679      |                       | 0.00  | 0.00        | 0.00            | 0             | 6,936.00  |
| I2033            | On 06/02/2025 | Bond Future        | 0.00   |           | 130.01870 | 130.01870  | 0.00000   | 129.92506    | 129.92506      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2033            | On 08/05/2025 | Bond Future        | 0.00   |           | 131.11512 | 131.11512  | 0.00000   | 131.01858    | 131.01858      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2033            | On 07/08/2025 | Bond Future        | 0.00   |           | 133.73004 | 133.73004  | 0.00000   | 133.63099    | 133.63099      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2033            | On 06/11/2025 | Bond Future        | 0.00   |           | 134.80000 | 134.80000  | 0.00000   | 134.69853    | 134.69853      |                       | 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 07/11/2024 | Bond Future        | 0.00   |           | 139.59646 | 139.59646  | 0.00000   | 139.14263    | 139.14263      |                       | 0.00  | 0.00        | 0.00            | 0             | 3,218.00  |
| I2038            | On 06/02/2025 | Bond Future        | 0.00   |           | 140.43340 | 140.43340  | 0.00000   | 139.96940    | 139.96940      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2038            | On 08/05/2025 | Bond Future        | 0.00   |           | 143.26644 | 143.26644  | 0.00000   | 142.79207    | 142.79207      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2038            | On 07/08/2025 | Bond Future        | 0.00   |           | 143.96694 | 143.96694  | 0.00000   | 143.48251    | 143.48251      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2038            | On 06/11/2025 | Bond Future        | 0.00   |           | 146.79271 | 146.79271  | 0.00000   | 146.29797    | 146.29797      |                       | 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 07/11/2024 | Bond Future        | 0.00   |           | 120.16690 | 120.16690  | 0.00000   | 120.17204    | 120.17204      |                       | 0.00  | 0.00        | 0.00            | 0             | 18,098.00 |
| I2046            | On 06/02/2025 | Bond Future        | 0.00   |           | 122.70606 | 122.70606  | 0.00000   | 122.71077    | 122.71077      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2046            | On 08/05/2025 | Bond Future        | 0.00   |           | 122.93780 | 122.93780  | 0.00000   | 122.94165    | 122.94165      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2046            | On 07/08/2025 | Bond Future        | 0.00   |           | 125.38822 | 125.38822  | 0.00000   | 125.39153    | 125.39153      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2046            | On 06/11/2025 | Bond Future        | 0.00   |           | 125.56390 | 125.56390  | 0.00000   | 125.56678    | 125.56678      |                       | 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 07/11/2024 | Bond Future        | 0.00   |           | 121.47812 | 121.47812  | 0.00000   | 121.48333    | 121.48333      |                       | 0.00  | 0.00        | 0.00            | 0             | 15,391.00 |
| I2050            | On 06/02/2025 | Bond Future        | 0.00   |           | 121.69071 | 121.69071  | 0.00000   | 121.69550    | 121.69550      |                       | 0.00  | 0.00        | 0.00            | 0             | 582.00    |
| I2050            | On 08/05/2025 | Bond Future        | 0.00   |           | 124.14546 | 124.14546  | 0.00000   | 124.14946    | 124.14946      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2050            | On 07/08/2025 | Bond Future        | 0.00   |           | 124.21746 | 124.21746  | 0.00000   | 124.22099    | 124.22099      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| I2050            | On 06/11/2025 | Bond Future        | 0.00   |           | 126.65501 | 126.65501  | 0.00000   | 126.65807    | 126.65807      |                       | 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 07/11/2024 | Index Future       | 0.00   |           | 370.87400 | 370.87400  | 0.00000   | 370.35700    | 370.35700      |                       | 0.00  | 0.00        | 0.00            | 0             | 594.00    |
| IGOV             | On 06/02/2025 | Index Future       | 0.00   |           | 378.71500 | 378.71500  | 0.00000   | 378.18500    | 378.18500      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| IGOV             | On 08/05/2025 | Index Future       | 0.00   |           | 386.36500 | 386.36500  | 0.00000   | 385.82300    | 385.82300      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| IGOV             | On 07/08/2025 | Index Future       | 0.00   |           | 394.07900 | 394.07900  | 0.00000   | 393.52300    | 393.52300      |                       | 0.00  | 0.00        | 0.00            | 0             | 0.00      |
| IGOV             | On 06/11/2025 | Index Future       | 0.00   |           | 401.83000 | 401.83000  | 0.00000   | 401.26200    | 401.26200      |                       | 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      |
| 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      |

| 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 |          |
|------------------|---------------|--------|-----------|------------------------|------------|-------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|----------|
| IVC210           | On 31/03/2028 |        |           | Bond Future            | 0.00       | 100.00000   | 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   | 8.68300      | 8.68300        |                   | 15.00      | 0.00  | 0.00           | 0                | 0.00          |          |
| JBAF             | On 21/08/2024 |        |           | Jibar Tradeable Future | 0.00       | 8.32500     | 91.67500  | 8.32500      | 8.32500        |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |          |
| JBAF             | On 18/09/2024 |        |           | Jibar Tradeable Future | 0.00       | 8.33500     | 91.66500  | 8.33500      | 91.66500       |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |          |
| JBAF             | On 16/10/2024 |        |           | Jibar Tradeable Future | 0.00       | 8.33000     | 91.67000  | 8.33000      | 91.67000       |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |          |
| JBAF             | On 20/11/2024 |        |           | Jibar Tradeable Future | 0.00       | 8.36000     | 91.64000  | 8.36000      | 91.64000       |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |          |
| JBAF             | On 18/12/2024 |        |           | Jibar Tradeable Future | 0.00       | 8.35700     | 91.64300  | 8.35700      | 91.64300       |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |          |
| JBAF             | On 15/01/2025 |        |           | Jibar Tradeable Future | 0.00       | 8.37700     | 91.62300  | 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  | 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  | 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  | 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  | 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  | 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  | 8.40000      | 91.60000       |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |          |
| R186             | On 07/11/2024 |        |           | Bond Future            | 0.00       | 8.06571     | 108.74456 | 8.02628      | 108.82193      |                   | 1.76       | 0.00  | 196,283,930.80 | 1,805            | 142,414.00    |          |
| R186             | On 06/02/2025 |        |           | Bond Future            | 0.00       | 8.00725     | 105.70275 | 7.96224      | 105.78128      |                   | 1.80       | 0.00  | 0.00           | 0                | 0.00          |          |
| R186             | On 08/05/2025 |        |           | Bond Future            | 0.00       | 8.00038     | 107.80840 | 7.94817      | 107.88778      |                   | 1.58       | 0.00  | 0.00           | 0                | 0.00          |          |
| R186             | On 07/08/2025 |        |           | Bond Future            | 0.00       | 8.00673     | 104.61974 | 7.94458      | 104.70016      |                   | 1.40       | 0.00  | 0.00           | 0                | 0.00          |          |
| R186             | On 07/08/2025 |        |           | Bond Future            | 9.22 Call  | 1,762.08000 | 1.76208   | 0.00000      | 1,827.69000    | 1.82769           | 1,762.080  | 1.84  | 0.80           | 0.00             | 0             | 1,983.00 |
| R186             | On 07/08/2025 |        |           | Bond Future            | 10.25 Put  | 49.22000    | 0.04922   | 0.00000      | 44.85000       | 0.04485           | 49.220     | 1.84  | (0.06)         | 0.00             | 0             | 1,983.00 |
| R186             | On 06/11/2025 |        |           | Bond Future            | 0.00       | 8.04173     | 106.64468 | 7.96511      | 106.72619      |                   | 1.09       | 0.00  | 0.00           | 0                | 0.00          |          |
| R186             | On 21/12/2026 |        |           | Price Contribution     | 0.00       | 100.00000   | 0.00000   | 0.00000      | 100.00000      |                   | 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      |                   | 0.00       | 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      |                   | 0.00       | 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      |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |          |
| R202             | On 07/11/2024 |        |           | Bond Future            | 0.00       | 270.94545   | 270.94545 | 0.00000      | 270.33455      | 270.33455         | 0.00       | 0.00  | 0.00           | 0                | 1,076.00      |          |
| R202             | On 06/02/2025 |        |           | Bond Future            | 0.00       | 271.46388   | 271.46388 | 0.00000      | 270.83880      | 270.83880         | 0.00       | 0.00  | 0.00           | 0                | 0.00          |          |
| R202             | On 08/05/2025 |        |           | Bond Future            | 0.00       | 276.94098   | 276.94098 | 0.00000      | 276.30156      | 276.30156         | 0.00       | 0.00  | 0.00           | 0                | 0.00          |          |
| R202             | On 07/08/2025 |        |           | Bond Future            | 0.00       | 277.14902   | 277.14902 | 0.00000      | 276.49482      | 276.49482         | 0.00       | 0.00  | 0.00           | 0                | 0.00          |          |
| R202             | On 06/11/2025 |        |           | Bond Future            | 0.00       | 282.58881   | 282.58881 | 0.00000      | 281.92067      | 281.92067         | 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      |                   | 0.00       | 0.00  | 0.00           | 0                | 0.00          |          |
| R2030            | On 07/11/2024 |        |           | Bond Future            | 0.00       | 9.11503     | 97.68960  | 9.08914      | 97.79236       |                   | 6.08       | 0.00  | 251,062,272.00 | 2,570            | 178,606.00    |          |
| R2030            | On 07/11/2024 |        |           | Bond Future            | 10.21 Call | 4,313.62000 | 4.31362   | 0.00000      | 4,412.15000    | 4.41215           | 4,313.620  | 6.76  | 0.93           | 0.00             | 0             | 600.00   |
| R2030            | On 07/11/2024 |        |           | Bond Future            | 10.71 Call | 6,100.69000 | 6.10069   | 0.00000      | 6,202.40000    | 6.20240           | 6,100.690  | 7.18  | 0.98           | 0.00             | 0             | 600.00   |
| R2030            | On 07/11/2024 |        |           | Bond Future            | 11.91 Put  | 0.40000     | 0.00040   | 0.00000      | 0.39000        | 0.00039           | 0.400      | 7.63  | 0.00           | 0.00             | 0             | 600.00   |
| R2030            | On 06/02/2025 |        |           | Bond Future            | 0.00       | 9.15172     | 95.72026  | 9.12434      | 95.82473       |                   | 5.93       | 0.00  | 0.00           | 0                | 0.00          |          |
| R2030            | On 06/02/2025 |        |           | Bond Future            | 8.68 Call  | 751.00000   | 0.75100   | 0.00000      | 789.02000      | 0.78902           | 751.000    | 5.77  | 0.32           | 0.00             | 0             | 800.00   |
| R2030            | On 06/02/2025 |        |           | Bond Future            | 9.18 Call  | 1,559.67000 | 1.55967   | 0.00000      | 1,619.09000    | 1.61909           | 1,559.670  | 5.90  | 0.52           | 0.00             | 0             | 800.00   |
| R2030            | On 06/02/2025 |        |           | Bond Future            | 9.69 Put   | 752.38000   | 0.75238   | 0.00000      | 726.15000      | 0.72615           | 752.380    | 6.18  | (0.30)         | 0.00             | 0             | 800.00   |
| R2030            | On 08/05/2025 |        |           | Bond Future            | 0.00       | 9.22590     | 97.62653  | 9.19691      | 97.73246       |                   | 5.70       | 0.00  | 0.00           | 0                | 0.00          |          |
| R2030            | On 08/05/2025 |        |           | Bond Future            | 8.68 Call  | 963.20000   | 0.96320   | 0.00000      | 1,002.39000    | 1.00239           | 963.200    | 5.47  | 0.34           | 0.00             | 0             | 800.00   |
| R2030            | On 08/05/2025 |        |           | Bond Future            | 9.18 Call  | 1,759.61000 | 1.75961   | 0.00000      | 1,816.15000    | 1.81615           | 1,759.610  | 5.67  | 0.49           | 0.00             | 0             | 800.00   |
| R2030            | On 08/05/2025 |        |           | Bond Future            | 9.99 Put   | 898.87000   | 0.89887   | 0.00000      | 872.76000      | 0.87276           | 898.870    | 6.16  | (0.28)         | 0.00             | 0             | 800.00   |
| R2030            | On 08/05/2025 |        |           | Bond Future            | 10.31 Call | 4,518.53000 | 4.51853   | 0.00000      | 4,604.80000    | 4.60480           | 4,518.530  | 6.38  | 0.78           | 0.00             | 0             | 1,640.00 |
| R2030            | On 08/05/2025 |        |           | Bond Future            | 10.69 Call | 5,621.39000 | 5.62139   | 0.00000      | 5,713.50000    | 5.71350           | 5,621.390  | 6.64  | 0.84           | 0.00             | 0             | 2,280.00 |
| R2030            | On 08/05/2025 |        |           | Bond Future            | 11.86 Put  | 110.18000   | 0.11018   | 0.00000      | 106.48000      | 0.10648           | 110.180    | 7.03  | (0.05)         | 0.00             | 0             | 1,640.00 |
| R2030            | On 08/05/2025 |        |           | Bond Future            | 12.28 Put  | 56.88000    | 0.05688   | 0.00000      | 54.87000       | 0.05487           | 56.880     | 7.03  | (0.03)         | 0.00             | 0             | 2,280.00 |
| R2030            | On 07/08/2025 |        |           | Bond Future            | 0.00       | 9.31470     | 95.53876  | 9.28384      | 95.64632       |                   | 5.68       | 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  | 4,788.59000  | 4.78859   | 0.00000      | 4,873.67000    | 4.87367           | 4,788.590  | 6.31  | 0.76        | 0.00             | 0             | 1,054.00   |
| R2030            | On 07/08/2025 | Bond Future        | 12.12 | Put   | 185.07000    | 0.18507   | 0.00000      | 179.46000      | 0.17946           | 185.070    | 6.98  | (0.06)      | 0.00             | 0             | 1,054.00   |
| R2030            | On 06/11/2025 | Bond Future        | 0.00  |       | 9.41280      | 97.38793  | 0.00000      | 9.37990        | 97.49715          |            | 5.31  | 0.00        | 0.00             | 0             | 0.00       |
| 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 07/11/2024 | Bond Future        | 0.00  |       | 9.87625      | 92.57288  | 0.00000      | 9.85614        | 92.67102          |            | 8.03  | 0.00        | 14,071,077.76    | 152           | 101,428.00 |
| R2032            | On 07/11/2024 | Bond Future        | 9.75  | Call  | 1,035.25000  | 1.03525   | 0.00000      | 1,087.35000    | 1.08735           | 1,035.250  | 8.03  | 0.43        | 0.00             | 0             | 50.00      |
| R2032            | On 07/11/2024 | Bond Future        | 9.90  | Call  | 1,408.33000  | 1.40833   | 0.00000      | 1,469.34000    | 1.46934           | 1,408.330  | 8.23  | 0.52        | 0.00             | 0             | 100.00     |
| R2032            | On 07/11/2024 | Bond Future        | 10.60 | Put   | 353.24000    | 0.35324   | 0.00000      | 343.27000      | 0.34327           | 353.240    | 9.19  | (0.17)      | 0.00             | 0             | 200.00     |
| R2032            | On 07/11/2024 | Bond Future        | 11.11 | Call  | 5,896.30000  | 5.89630   | 0.00000      | 5,991.50000    | 5.99150           | 5,896.300  | 9.87  | 0.93        | 0.00             | 0             | 600.00     |
| R2032            | On 07/11/2024 | Bond Future        | 11.61 | Call  | 8,021.60000  | 8.02160   | 0.00000      | 8,119.02000    | 8.11902           | 8,021.600  | 10.53 | 0.97        | 0.00             | 0             | 600.00     |
| R2032            | On 07/11/2024 | Bond Future        | 11.64 | Call  | 8,148.98000  | 8.14898   | 0.00000      | 8,246.48000    | 8.24648           | 8,148.980  | 10.57 | 0.98        | 0.00             | 0             | 1,615.00   |
| R2032            | On 07/11/2024 | Bond Future        | 12.95 | Put   | 0.47000      | 0.00047   | 0.00000      | 0.48000        | 0.00048           | 0.470      | 10.71 | 0.00        | 0.00             | 0             | 600.00     |
| R2032            | On 07/11/2024 | Bond Future        | 13.36 | Put   | 0.08000      | 0.00008   | 0.00000      | 0.08000        | 0.00008           | 0.080      | 10.71 | 0.00        | 0.00             | 0             | 1,615.00   |
| R2032            | On 06/02/2025 | Bond Future        | 0.00  |       | 9.94448      | 94.50631  | 0.00000      | 9.92349        | 94.60605          |            | 7.77  | 0.00        | 0.00             | 0             | 0.00       |
| R2032            | On 06/02/2025 | Bond Future        | 9.42  | Call  | 894.98000    | 0.89498   | 0.00000      | 930.97000      | 0.93097           | 894.980    | 7.44  | 0.31        | 0.00             | 0             | 800.00     |
| R2032            | On 06/02/2025 | Bond Future        | 9.92  | Call  | 1,887.44000  | 1.88744   | 0.00000      | 1,943.75000    | 1.94375           | 1,887.440  | 7.72  | 0.50        | 0.00             | 0             | 800.00     |
| R2032            | On 06/02/2025 | Bond Future        | 10.61 | Put   | 871.03000    | 0.87103   | 0.00000      | 850.08000      | 0.85008           | 871.030    | 8.31  | (0.27)      | 0.00             | 0             | 800.00     |
| R2032            | On 08/05/2025 | Bond Future        | 0.00  |       | 10.03602     | 92.22553  | 0.00000      | 10.01411       | 92.32666          |            | 7.86  | 0.00        | 0.00             | 0             | 0.00       |
| R2032            | On 08/05/2025 | Bond Future        | 9.42  | Call  | 1,172.60000  | 1.17260   | 0.00000      | 1,209.59000    | 1.20959           | 1,172.600  | 7.51  | 0.32        | 0.00             | 0             | 800.00     |
| R2032            | On 08/05/2025 | Bond Future        | 9.92  | Call  | 2,143.39000  | 2.14339   | 0.00000      | 2,196.73000    | 2.19673           | 2,143.390  | 7.81  | 0.48        | 0.00             | 0             | 800.00     |
| R2032            | On 08/05/2025 | Bond Future        | 10.97 | Put   | 1,029.56000  | 1.02956   | 0.00000      | 1,008.73000    | 1.00873           | 1,029.560  | 8.68  | (0.25)      | 0.00             | 0             | 800.00     |
| R2032            | On 07/08/2025 | Bond Future        | 0.00  |       | 10.13810     | 94.04037  | 0.00000      | 10.11518       | 94.14299          |            | 8.01  | 0.00        | 0.00             | 0             | 0.00       |
| R2032            | On 06/11/2025 | Bond Future        | 0.00  |       | 10.25668     | 91.69970  | 0.00000      | 10.23264       | 91.80388          |            | 7.94  | 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 07/11/2024 | Bond Future        | 0.00  |       | 10.57653     | 91.24045  | 0.00000      | 10.57729       | 91.23609          |            | 9.88  | 0.00        | 0.00             | 0             | 142,413.00 |
| R2035            | On 07/11/2024 | Bond Future        | 11.10 | Put   | 579.47000    | 0.57947   | 0.00000      | 589.35000      | 0.58935           | 579.470    | 10.36 | (0.23)      | 0.00             | 0             | 11,000.00  |
| R2035            | On 07/11/2024 | Bond Future        | 12.20 | Call  | 8,737.39000  | 8.73739   | 0.00000      | 8,735.26000    | 8.73526           | 8,737.390  | 11.86 | 0.97        | 0.00             | 0             | 1,000.00   |
| R2035            | On 07/11/2024 | Bond Future        | 13.23 | Put   | 2.66000      | 0.00266   | 0.00000      | 2.88000        | 0.00288           | 2.660      | 12.59 | 0.00        | 0.00             | 0             | 1,000.00   |
| R2035            | On 06/02/2025 | Bond Future        | 0.00  |       | 10.66313     | 93.14663  | 0.00000      | 10.66400       | 93.14174          |            | 9.71  | 0.00        | 0.00             | 0             | 0.00       |
| R2035            | On 08/05/2025 | Bond Future        | 0.00  |       | 10.76348     | 90.49218  | 0.00000      | 10.76449       | 90.48662          |            | 9.97  | 0.00        | 0.00             | 0             | 0.00       |
| R2035            | On 08/05/2025 | Bond Future        | 10.44 | Call  | 2,067.17000  | 2.06717   | 0.00000      | 2,070.34000    | 2.07034           | 2,067.170  | 9.47  | 0.42        | 0.00             | 0             | 150.00     |
| R2035            | On 08/05/2025 | Bond Future        | 10.95 | Put   | 2,488.73000  | 2.48873   | 0.00000      | 2,496.90000    | 2.49690           | 2,488.730  | 9.92  | (0.43)      | 0.00             | 0             | 150.00     |
| R2035            | On 08/05/2025 | Bond Future        | 11.46 | Call  | 5,299.08000  | 5.29908   | 0.00000      | 5,300.59000    | 5.30059           | 5,299.080  | 10.47 | 0.70        | 0.00             | 0             | 400.00     |
| R2035            | On 08/05/2025 | Bond Future        | 11.70 | Put   | 1,265.65000  | 1.26565   | 0.00000      | 1,272.11000    | 1.27211           | 1,265.650  | 10.73 | (0.25)      | 0.00             | 0             | 150.00     |
| R2035            | On 08/05/2025 | Bond Future        | 12.70 | Put   | 505.61000    | 0.50561   | 0.00000      | 509.59000      | 0.50959           | 505.610    | 11.83 | (0.11)      | 0.00             | 0             | 400.00     |
| R2035            | On 08/05/2025 | Bond Future        | 13.35 | Put   | 246.03000    | 0.24603   | 0.00000      | 248.52000      | 0.24852           | 246.030    | 12.16 | (0.06)      | 0.00             | 0             | 400.00     |
| R2035            | On 07/08/2025 | Bond Future        | 0.00  |       | 10.87354     | 92.27374  | 0.00000      | 10.87467       | 92.26766          |            | 10.28 | 0.00        | 0.00             | 0             | 0.00       |
| R2035            | On 06/11/2025 | Bond Future        | 0.00  |       | 11.00013     | 89.55333  | 0.00000      | 11.00139       | 89.54671          |            | 10.36 | 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 07/11/2024 | Bond Future        | 0.00  |       | 10.97804     | 85.91827  | 0.00000      | 10.97893       | 85.91306          |            | 10.83 | 0.00        | 259,559,093.67   | 3,021         | 193,308.00 |
| R2037            | On 06/02/2025 | Bond Future        | 0.00  |       | 11.06590     | 83.45229  | 0.00000      | 11.06688       | 83.44665          |            | 11.22 | 0.00        | 0.00             | 0             | 0.00       |
| R2037            | On 08/05/2025 | Bond Future        | 0.00  |       | 11.17671     | 85.11351  | 0.00000      | 11.17783       | 85.10719          |            | 11.04 | 0.00        | 0.00             | 0             | 3,975.00   |
| R2037            | On 08/05/2025 | Bond Future        | 12.55 | Call  | 8,215.53000  | 8.21553   | 0.00000      | 8,215.07000    | 8.21507           | 8,215.530  | 12.62 | 0.82        | 0.00             | 0             | 15,000.00  |
| R2037            | On 08/05/2025 | Bond Future        | 13.30 | Call  | 11,346.41000 | 11.34641  | 0.00000      | 11,344.09000   | 11.34409          | 11,346.410 | 13.47 | 0.90        | 0.00             | 0             | 7,500.00   |
| R2037            | On 08/05/2025 | Bond Future        | 13.35 | Call  | 11,549.19000 | 11.54919  | 0.00000      | 11,546.72000   | 11.54672          | 11,549.190 | 13.47 | 0.90        | 0.00             | 0             | 7,500.00   |
| R2037            | On 07/08/2025 | Bond Future        | 0.00  |       | 11.29788     | 82.52794  | 0.00000      | 11.29912       | 82.52108          |            | 12.05 | 0.00        | 0.00             | 0             | 0.00       |

| Contract Details |               |                    | Strike | Call /Put | MTM       | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Volatility | Delta  | Delta Value | Contracts Traded | Open Interest |            |
|------------------|---------------|--------------------|--------|-----------|-----------|-----------|------------|-----------|--------------|----------------|-----------------------|--------|-------------|------------------|---------------|------------|
|                  |               |                    |        |           |           |           |            |           |              |                |                       | Option |             |                  |               |            |
| R2037            | On 07/08/2025 | Bond Future        | 10.55  | Call      | 1,963.78  | 0.0000    | 1.96378    | 0.00000   | 1,966.27     | 1.96627        | 1,963.780             | 11.34  | 0.34        | 0.00             | 0             | 2,341.00   |
| R2037            | On 07/08/2025 | Bond Future        | 10.64  | Call      | 2,146.78  | 0.0000    | 2.14678    | 0.00000   | 2,149.26     | 2.14926        | 2,146.780             | 11.39  | 0.36        | 0.00             | 0             | 200.00     |
| R2037            | On 07/08/2025 | Bond Future        | 11.42  | Put       | 3,488.14  | 0.0000    | 3.48814    | 0.00000   | 3,496.73     | 3.49673        | 3,488.140             | 11.97  | (0.45)      | 0.00             | 0             | 2,541.00   |
| R2037            | On 07/08/2025 | Bond Future        | 12.17  | Put       | 2,071.46  | 0.0000    | 2.07146    | 0.00000   | 2,078.65     | 2.07865        | 2,071.460             | 12.76  | (0.30)      | 0.00             | 0             | 2,541.00   |
| R2037            | On 06/11/2025 | Bond Future        | 0.00   |           | 11.42214  | 84.12357  | 0.00000    | 11.42350  | 84.11620     |                |                       | 11.61  | 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 07/11/2024 | Bond Future        | 0.00   |           | 11.23012  | 86.42061  | 0.00000    | 11.23618  | 86.38228     |                |                       | 11.65  | 0.00        | 6,049,442.70     | 70            | 113,530.00 |
| R2040            | On 07/11/2024 | Bond Future        | 12.10  | Call      | 5,589.92  | 0.0000    | 5.58992    | 0.00000   | 5,564.34     | 5.56434        | 5,589.920             | 13.06  | 0.87        | 0.00             | 0             | 640.00     |
| R2040            | On 07/11/2024 | Bond Future        | 12.60  | Put       | 122.17    | 0.0000    | 0.12217    | 0.00000   | 128.29       | 0.12829        | 122.170               | 13.86  | (0.05)      | 0.00             | 0             | 640.00     |
| R2040            | On 07/11/2024 | Bond Future        | 13.15  | Put       | 37.51     | 0.0000    | 0.03751    | 0.00000   | 39.98        | 0.03998        | 37.510                | 14.73  | (0.02)      | 0.00             | 0             | 640.00     |
| R2040            | On 06/02/2025 | Bond Future        | 0.00   |           | 11.31997  | 83.71449  | 0.00000    | 11.32630  | 83.67506     |                |                       | 12.13  | 0.00        | 0.00             | 0             | 14.00      |
| R2040            | On 06/02/2025 | Bond Future        | 11.00  | Call      | 1,694.20  | 0.0000    | 1.69420    | 0.00000   | 1,686.32     | 1.68632        | 1,694.200             | 11.44  | 0.39        | 0.00             | 0             | 780.00     |
| R2040            | On 06/02/2025 | Bond Future        | 11.70  | Put       | 1,729.88  | 0.0000    | 1.72988    | 0.00000   | 1,751.73     | 1.75173        | 1,729.880             | 12.43  | (0.35)      | 0.00             | 0             | 780.00     |
| R2040            | On 06/02/2025 | Bond Future        | 12.20  | Put       | 969.94    | 0.0000    | 0.96994    | 0.00000   | 985.33       | 0.98533        | 969.940               | 13.20  | (0.22)      | 0.00             | 0             | 780.00     |
| R2040            | On 08/05/2025 | Bond Future        | 0.00   |           | 11.43085  | 85.38067  | 0.00000    | 11.43751  | 85.33989     |                |                       | 11.94  | 0.00        | 0.00             | 0             | 3,900.00   |
| R2040            | On 08/05/2025 | Bond Future        | 12.75  | Call      | 8,605.43  | 0.0000    | 8.60543    | 0.00000   | 8,577.73     | 8.57773        | 8,605.430             | 13.59  | 0.81        | 0.00             | 0             | 15,000.00  |
| R2040            | On 08/05/2025 | Bond Future        | 13.43  | Call      | 11,605.76 | 0.00000   | 11.60576   | 0.00000   | 11,573.63    | 11.57363       | 11,605.760            | 14.49  | 0.89        | 0.00             | 0             | 7,500.00   |
| R2040            | On 08/05/2025 | Bond Future        | 13.50  | Call      | 11,914.92 | 0.00000   | 11.91492   | 0.00000   | 11,882.43    | 11.88243       | 11,914.920            | 14.58  | 0.89        | 0.00             | 0             | 7,500.00   |
| R2040            | On 07/08/2025 | Bond Future        | 0.00   |           | 11.55131  | 82.54955  | 0.00000    | 11.55831  | 82.50748     |                |                       | 13.10  | 0.00        | 0.00             | 0             | 0.00       |
| R2040            | On 06/11/2025 | Bond Future        | 0.00   |           | 11.67398  | 84.14500  | 0.00000    | 11.68131  | 84.10174     |                |                       | 12.65  | 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 07/11/2024 | Bond Future        | 0.00   |           | 11.30219  | 82.59184  | 0.00000    | 11.31333  | 82.51925     |                |                       | 12.48  | 0.00        | 0.00             | 0             | 80,978.00  |
| R2044            | On 07/11/2024 | Bond Future        | 12.00  | Put       | 469.71    | 0.0000    | 0.46971    | 0.00000   | 491.27       | 0.49127        | 469.710               | 13.37  | (0.17)      | 0.00             | 0             | 13,875.00  |
| R2044            | On 07/11/2024 | Bond Future        | 12.25  | Put       | 279.81    | 0.0000    | 0.27981    | 0.00000   | 294.76       | 0.29476        | 279.810               | 13.81  | (0.11)      | 0.00             | 0             | 9,540.00   |
| R2044            | On 07/11/2024 | Bond Future        | 12.50  | Put       | 164.92    | 0.0000    | 0.16492    | 0.00000   | 175.01       | 0.17501        | 164.920               | 14.26  | (0.07)      | 0.00             | 0             | 11,405.00  |
| R2044            | On 06/02/2025 | Bond Future        | 0.00   |           | 11.38754  | 79.93110  | 0.00000    | 11.39913  | 79.85661     |                |                       | 13.03  | 0.00        | 0.00             | 0             | 0.00       |
| R2044            | On 06/02/2025 | Bond Future        | 12.00  | Call      | 5,160.60  | 0.0000    | 5.16060    | 0.00000   | 5,115.13     | 5.11513        | 5,160.600             | 13.85  | 0.72        | 0.00             | 0             | 449.00     |
| R2044            | On 06/02/2025 | Bond Future        | 12.50  | Call      | 7,437.12  | 0.0000    | 7.43712    | 0.00000   | 7,381.97     | 7.38197        | 7,437.120             | 14.69  | 0.83        | 0.00             | 0             | 449.00     |
| R2044            | On 06/02/2025 | Bond Future        | 13.75  | Put       | 166.24    | 0.0000    | 0.16624    | 0.00000   | 172.15       | 0.17215        | 166.240               | 16.31  | (0.04)      | 0.00             | 0             | 449.00     |
| R2044            | On 08/05/2025 | Bond Future        | 0.00   |           | 11.49199  | 81.52193  | 0.00000    | 11.50409  | 81.44538     |                |                       | 12.84  | 0.00        | 0.00             | 0             | 0.00       |
| R2044            | On 08/05/2025 | Bond Future        | 10.92  | Call      | 1,821.81  | 0.0000    | 1.82181    | 0.00000   | 1,801.36     | 1.80136        | 1,821.810             | 12.16  | 0.35        | 0.00             | 0             | 2,490.00   |
| R2044            | On 08/05/2025 | Bond Future        | 11.65  | Put       | 3,042.61  | 0.0000    | 3.04261    | 0.00000   | 3,082.82     | 3.08282        | 3,042.610             | 13.04  | (0.43)      | 0.00             | 0             | 2,490.00   |
| R2044            | On 08/05/2025 | Bond Future        | 12.40  | Put       | 1,600.84  | 0.0000    | 1.60084    | 0.00000   | 1,626.97     | 1.62697        | 1,600.840             | 14.12  | (0.26)      | 0.00             | 0             | 2,490.00   |
| R2044            | On 07/08/2025 | Bond Future        | 0.00   |           | 11.60497  | 78.74002  | 0.00000    | 11.61758  | 78.66161     |                |                       | 14.13  | 0.00        | 0.00             | 0             | 0.00       |
| R2044            | On 06/11/2025 | Bond Future        | 0.00   |           | 11.71943  | 80.26173  | 0.00000    | 11.73257  | 80.18137     |                |                       | 13.65  | 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 07/11/2024 | Bond Future        | 0.00   |           | 11.21620  | 81.47769  | 0.00000    | 11.22211  | 81.43756     |                |                       | 13.05  | 0.00        | 0.00             | 0             | 251,164.00 |
| R2048            | On 06/02/2025 | Bond Future        | 0.00   |           | 11.29985  | 83.17994  | 0.00000    | 11.30603  | 83.13855     |                |                       | 12.91  | 0.00        | 0.00             | 0             | 10,000.00  |
| R2048            | On 08/05/2025 | Bond Future        | 0.00   |           | 11.39253  | 80.39009  | 0.00000    | 11.39900  | 80.34737     |                |                       | 13.44  | 0.00        | 0.00             | 0             | 0.00       |
| R2048            | On 07/08/2025 | Bond Future        | 0.00   |           | 11.49189  | 81.97242  | 0.00000    | 11.49865  | 81.92848     |                |                       | 13.52  | 0.00        | 0.00             | 0             | 0.00       |
| R2048            | On 06/11/2025 | Bond Future        | 0.00   |           | 11.60218  | 79.11528  | 0.00000    | 11.60924  | 79.07014     |                |                       | 13.98  | 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 07/11/2024 | Bond Future        | 0.00   |           | 11.24613  | 104.56267 | 0.00000    | 11.24699  | 104.55515    |                |                       | 13.16  | 0.00        | 0.00             | 0             | 3,638.00   |
| R2053            | On 06/02/2025 | Bond Future        | 0.00   |           | 11.32865  | 106.74639 | 0.00000    | 11.32960  | 106.73820    |                |                       | 13.02  | 0.00        | 0.00             | 0             | 0.00       |
| R2053            | On 08/05/2025 | Bond Future        | 0.00   |           | 11.42537  | 103.00528 | 0.00000    | 11.42644  | 102.99620    |                |                       | 13.56  | 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 |
|-------------------------|---------------|--------------------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|----------------|---------------|-----------------|---------------|
| R2053                   | On 07/08/2025 | Bond Future        | 0.00       | 11.52761    | 105.03075  | 0.00000   | 11.52878     | 105.02099      |                   | 13.18      | 0.00           | 0.00          | 0               | 0.00          |
| R2053                   | On 06/11/2025 | Bond Future        | 0.00       | 11.63892    | 101.19811  | 0.00000   | 11.64020     | 101.18762      |                   | 13.74      | 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 07/11/2024 | Bond Future        | 0.00       | 10.72169    | 71.72082   | 0.00000   | 10.71734     | 71.74325       |                   | 11.21      | 0.00           | 0.00          | 0               | 17,072.00     |
| R209                    | On 06/02/2025 | Bond Future        | 0.00       | 10.80004    | 73.21879   | 0.00000   | 10.79560     | 73.24134       |                   | 11.07      | 0.00           | 0.00          | 0               | 0.00          |
| R209                    | On 08/05/2025 | Bond Future        | 0.00       | 10.89522    | 71.52331   | 0.00000   | 10.89071     | 71.54584       |                   | 11.37      | 0.00           | 0.00          | 0               | 0.00          |
| R209                    | On 07/08/2025 | Bond Future        | 0.00       | 10.99746    | 72.93087   | 0.00000   | 10.99286     | 72.95345       |                   | 11.80      | 0.00           | 0.00          | 0               | 0.00          |
| R209                    | On 06/11/2025 | Bond Future        | 0.00       | 11.11084    | 71.19045   | 0.00000   | 11.10613     | 71.21314       |                   | 11.87      | 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 07/11/2024 | Bond Future        | 0.00       | 242.85024   | 242.85024  | 0.00000   | 242.53681    | 242.53681      |                   | 0.00       | 0.00           | 0.00          | 0               | 1,557.00      |
| R210                    | On 06/02/2025 | Bond Future        | 0.00       | 247.98185   | 247.98185  | 0.00000   | 247.66064    | 247.66064      |                   | 0.00       | 0.00           | 0.00          | 0               | 0.00          |
| R210                    | On 08/05/2025 | Bond Future        | 0.00       | 249.58428   | 249.58428  | 0.00000   | 249.25457    | 249.25457      |                   | 0.00       | 0.00           | 0.00          | 0               | 0.00          |
| R210                    | On 07/08/2025 | Bond Future        | 0.00       | 254.56047   | 254.56047  | 0.00000   | 254.22295    | 254.22295      |                   | 0.00       | 0.00           | 0.00          | 0               | 0.00          |
| R210                    | On 06/11/2025 | Bond Future        | 0.00       | 256.09457   | 256.09457  | 0.00000   | 255.74948    | 255.74948      |                   | 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 07/11/2024 | Bond Future        | 0.00       | 9.56023     | 89.48378   | 0.00000   | 9.53466      | 89.59386       |                   | 7.35       | 0.00           | 16,107,080.40 | 180             | 76,824.00     |
| R213                    | On 06/02/2025 | Bond Future        | 0.00       | 9.62155     | 91.35325   | 0.00000   | 9.59471      | 91.46523       |                   | 6.99       | 0.00           | 0.00          | 0               | 0.00          |
| R213                    | On 08/05/2025 | Bond Future        | 0.00       | 9.70177     | 89.61652   | 0.00000   | 9.67363      | 89.73015       |                   | 7.05       | 0.00           | 0.00          | 0               | 0.00          |
| R213                    | On 07/08/2025 | Bond Future        | 0.00       | 9.79374     | 91.38168   | 0.00000   | 9.76412      | 91.49713       |                   | 7.06       | 0.00           | 0.00          | 0               | 0.00          |
| R213                    | On 06/11/2025 | Bond Future        | 0.00       | 9.90863     | 89.59777   | 0.00000   | 9.87737      | 89.71509       |                   | 6.89       | 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 07/11/2024 | Bond Future        | 0.00       | 11.06899    | 67.14304   | 0.00000   | 11.08000     | 67.08262       |                   | 12.78      | 0.00           | 0.00          | 0               | 21,063.00     |
| R214                    | On 06/02/2025 | Bond Future        | 0.00       | 11.14980    | 68.54581   | 0.00000   | 11.16124     | 68.48380       |                   | 12.65      | 0.00           | 0.00          | 0               | 0.00          |
| R214                    | On 06/02/2025 | Bond Future        | 11.75 Call | 4,288.96000 | 4.28896    | 0.00000   | 4,251.21000  | 4.25121        | 4,288.960         | 13.45      | 0.71           | 0.00          | 0               | 554.00        |
| R214                    | On 06/02/2025 | Bond Future        | 12.25 Call | 6,220.95000 | 6.22095    | 0.00000   | 6,174.98000  | 6.17498        | 6,220.950         | 14.26      | 0.83           | 0.00          | 0               | 554.00        |
| R214                    | On 06/02/2025 | Bond Future        | 13.63 Put  | 105.36000   | 0.10536    | 0.00000   | 109.33000    | 0.10933        | 105.360           | 15.83      | (0.04)         | 0.00          | 0               | 554.00        |
| R214                    | On 08/05/2025 | Bond Future        | 0.00       | 11.24005    | 66.60816   | 0.00000   | 11.25195     | 66.54450       |                   | 13.10      | 0.00           | 0.00          | 0               | 0.00          |
| R214                    | On 07/08/2025 | Bond Future        | 0.00       | 11.33694    | 67.91956   | 0.00000   | 11.34931     | 67.85432       |                   | 13.65      | 0.00           | 0.00          | 0               | 0.00          |
| R214                    | On 06/11/2025 | Bond Future        | 0.00       | 11.44516    | 65.93371   | 0.00000   | 11.45801     | 65.86695       |                   | 13.87      | 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 : |               |                    |            |             |            |           |              |                |                   |            | 743,132,897.33 |               | 7,798           | 1,569,306.00  |
| Grand Total:            |               |                    |            |             |            |           |              |                |                   |            | 743,132,897.33 |               | 7,798           | 1,569,306.00  |