

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/08/2025

| 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 |
|------------------|---------------|--------------------|--------|-----------|-------------|-------|-------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|-----------------|---------------|
| Derivatives      |               |                    |        |           |             |       |             |           |              |                |                   |            |       |             |                 |               |
| AL37             | On 06/11/2025 | Index Future       | 0.00   |           | 1,197.01700 |       | 1,197.01700 | 0.00000   | 1,198.19200  | 1,198.19200    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| AL37             | On 05/02/2026 | Index Future       | 0.00   |           | 1,219.22300 |       | 1,219.22300 | 0.00000   | 1,220.42000  | 1,220.42000    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| AL37             | On 07/05/2026 | Index Future       | 0.00   |           | 1,241.68800 |       | 1,241.68800 | 0.00000   | 1,242.90500  | 1,242.90500    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| AL37             | On 06/08/2026 | Index Future       | 0.00   |           | 1,264.31100 |       | 1,264.31100 | 0.00000   | 1,265.54800  | 1,265.54800    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| AL37             | On 05/11/2026 | Index Future       | 0.00   |           | 1,286.66800 |       | 1,286.66800 | 0.00000   | 1,287.92200  | 1,287.92200    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| AL7T             | On 06/11/2025 | Index Future       | 0.00   |           | 1,456.98700 |       | 1,456.98700 | 0.00000   | 1,458.14300  | 1,458.14300    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| AL7T             | On 05/02/2026 | Index Future       | 0.00   |           | 1,484.01600 |       | 1,484.01600 | 0.00000   | 1,485.19400  | 1,485.19400    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| AL7T             | On 07/05/2026 | Index Future       | 0.00   |           | 1,511.36000 |       | 1,511.36000 | 0.00000   | 1,512.55800  | 1,512.55800    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| AL7T             | On 06/08/2026 | Index Future       | 0.00   |           | 1,538.89600 |       | 1,538.89600 | 0.00000   | 1,540.11200  | 1,540.11200    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| AL7T             | On 05/11/2026 | Index Future       | 0.00   |           | 1,566.10800 |       | 1,566.10800 | 0.00000   | 1,567.34100  | 1,567.34100    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| ALBI             | On 06/11/2025 | Index Future       | 0.00   |           | 1,234.34100 |       | 1,234.34100 | 0.00000   | 1,235.15000  | 1,235.15000    |                   | 0.00       |       | 0.00        | 0               | 76.00         |
| ALBI             | On 05/02/2026 | Index Future       | 0.00   |           | 1,257.23900 |       | 1,257.23900 | 0.00000   | 1,258.06400  | 1,258.06400    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| ALBI             | On 07/05/2026 | Index Future       | 0.00   |           | 1,280.40500 |       | 1,280.40500 | 0.00000   | 1,281.24300  | 1,281.24300    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| ALBI             | On 06/08/2026 | Index Future       | 0.00   |           | 1,303.73300 |       | 1,303.73300 | 0.00000   | 1,304.58400  | 1,304.58400    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| ALBI             | On 05/11/2026 | Index Future       | 0.00   |           | 1,326.78700 |       | 1,326.78700 | 0.00000   | 1,327.64800  | 1,327.64800    |                   | 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               | 0.00          |
| ES33             | On 06/11/2025 | Bond Future        | 0.00   |           | 10.27781    |       | 86.44864    | 0.00000   | 10.26358     | 86.51677       |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| ES33             | On 05/02/2026 | Bond Future        | 0.00   |           | 10.40207    |       | 88.07341    | 0.00000   | 10.38717     | 88.14280       |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| ES33             | On 07/05/2026 | Bond Future        | 0.00   |           | 10.53230    |       | 85.92101    | 0.00000   | 10.51672     | 85.99157       |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| ES33             | On 06/08/2026 | Bond Future        | 0.00   |           | 10.67594    |       | 87.52040    | 0.00000   | 10.65964     | 87.59204       |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| ES33             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.84321    |       | 85.27214    | 0.00000   | 10.82616     | 85.34475       |                   | 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               | 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               | 0.00          |
| ES42             | On 06/11/2025 | Bond Future        | 0.00   |           | 11.17776    |       | 80.43262    | 0.00000   | 11.16359     | 80.52185       |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| ES42             | On 05/02/2026 | Bond Future        | 0.00   |           | 11.29104    |       | 81.94436    | 0.00000   | 11.27636     | 82.03523       |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| ES42             | On 07/05/2026 | Bond Future        | 0.00   |           | 11.41271    |       | 79.20754    | 0.00000   | 11.39750     | 79.29997       |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| ES42             | On 06/08/2026 | Bond Future        | 0.00   |           | 11.54058    |       | 80.68064    | 0.00000   | 11.52483     | 80.77460       |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| ES42             | On 05/11/2026 | Bond Future        | 0.00   |           | 11.68141    |       | 77.83961    | 0.00000   | 11.66510     | 77.93496       |                   | 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               | 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               | 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               | 0.00          |
| GOVI             | On 06/11/2025 | GOVI               | 0.00   |           | 1,214.32800 |       | 1,214.32800 | 0.00000   | 1,215.10000  | 1,215.10000    |                   | 0.00       |       | 0.00        | 0               | 609.00        |
| GOVI             | On 05/02/2026 | GOVI               | 0.00   |           | 1,236.85500 |       | 1,236.85500 | 0.00000   | 1,237.64200  | 1,237.64200    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| GOVI             | On 07/05/2026 | GOVI               | 0.00   |           | 1,259.64500 |       | 1,259.64500 | 0.00000   | 1,260.44400  | 1,260.44400    |                   | 0.00       |       | 0.00        | 0               | 42.00         |
| GOVI             | On 06/08/2026 | GOVI               | 0.00   |           | 1,282.59500 |       | 1,282.59500 | 0.00000   | 1,283.40600  | 1,283.40600    |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| GOVI             | On 05/11/2026 | GOVI               | 0.00   |           | 1,305.27500 |       | 1,305.27500 | 0.00000   | 1,306.09600  | 1,306.09600    |                   | 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               | 0.00          |
| I2029            | On 06/11/2025 | Bond Future        | 0.00   |           | 140.94846   |       | 140.94846   | 0.00000   | 140.87876    | 140.87876      |                   | 0.00       |       | 0.00        | 0               | 4,396.00      |
| I2029            | On 05/02/2026 | Bond Future        | 0.00   |           | 143.59746   |       | 143.59746   | 0.00000   | 143.52646    | 143.52646      |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| I2029            | On 07/05/2026 | Bond Future        | 0.00   |           | 144.80654   |       | 144.80654   | 0.00000   | 144.73387    | 144.73387      |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| I2029            | On 06/08/2026 | Bond Future        | 0.00   |           | 147.50463   |       | 147.50463   | 0.00000   | 147.43025    | 147.43025      |                   | 0.00       |       | 0.00        | 0               | 0.00          |
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 148.61943   |       | 148.61943   | 0.00000   | 148.54286    | 148.54286      |                   | 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               | 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                |       |             |                 |               |
| I2031            | On 06/11/2025 | Bond Future        | 0.00   |           | 110.67789 |       | 110.67789  | 0.00000   | 110.67924    | 110.67924      |                       | 1.17  | 0.00        | 0.00            | 0 1,416.00    |
| I2031            | On 05/02/2026 | Bond Future        | 0.00   |           | 110.35863 |       | 110.35863  | 0.00000   | 110.35991    | 110.35991      |                       | 1.19  | 0.00        | 0.00            | 0 0.00        |
| I2031            | On 07/05/2026 | Bond Future        | 0.00   |           | 112.41672 |       | 112.41672  | 0.00000   | 112.41782    | 112.41782      |                       | 0.90  | 0.00        | 0.00            | 0 0.00        |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 112.06928 |       | 112.06928  | 0.00000   | 112.06977    | 112.06977      |                       | 0.37  | 0.00        | 0.00            | 0 0.00        |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 114.04817 |       | 114.04817  | 0.00000   | 114.04829    | 114.04829      |                       | 0.11  | 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 06/11/2025 | Bond Future        | 0.00   |           | 132.65180 |       | 132.65180  | 0.00000   | 132.96846    | 132.96846      |                       | 0.00  | 0.00        | 0.00            | 0 8,490.00    |
| I2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 135.14481 |       | 135.14481  | 0.00000   | 135.46753    | 135.46753      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 136.09393 |       | 136.09393  | 0.00000   | 136.42233    | 136.42233      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 138.62986 |       | 138.62986  | 0.00000   | 138.96399    | 138.96399      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 139.48333 |       | 139.48333  | 0.00000   | 139.82263    | 139.82263      |                       | 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 06/11/2025 | Bond Future        | 0.00   |           | 142.78012 |       | 142.78012  | 0.00000   | 142.92724    | 142.92724      |                       | 0.00  | 0.00        | 0.00            | 0 2,621.00    |
| I2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 143.28500 |       | 143.28500  | 0.00000   | 143.43494    | 143.43494      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 145.95752 |       | 145.95752  | 0.00000   | 146.10986    | 146.10986      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 146.46023 |       | 146.46023  | 0.00000   | 146.61473    | 146.61473      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 149.04798 |       | 149.04798  | 0.00000   | 149.20482    | 149.20482      |                       | 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 06/11/2025 | Bond Future        | 0.00   |           | 121.13679 |       | 121.13679  | 0.00000   | 120.86976    | 120.86976      |                       | 0.00  | 0.00        | 0.00            | 0 19,630.00   |
| I2046            | On 05/02/2026 | Bond Future        | 0.00   |           | 123.41340 |       | 123.41340  | 0.00000   | 123.14143    | 123.14143      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2046            | On 07/05/2026 | Bond Future        | 0.00   |           | 123.40625 |       | 123.40625  | 0.00000   | 123.12885    | 123.12885      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2046            | On 06/08/2026 | Bond Future        | 0.00   |           | 125.70495 |       | 125.70495  | 0.00000   | 125.42200    | 125.42200      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 125.57970 |       | 125.57970  | 0.00000   | 125.29072    | 125.29072      |                       | 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 06/11/2025 | Bond Future        | 0.00   |           | 122.39524 |       | 122.39524  | 0.00000   | 121.89449    | 121.89449      |                       | 0.00  | 0.00        | 0.00            | 0 17,837.00   |
| I2050            | On 05/02/2026 | Bond Future        | 0.00   |           | 122.26807 |       | 122.26807  | 0.00000   | 121.75760    | 121.75760      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2050            | On 07/05/2026 | Bond Future        | 0.00   |           | 124.54851 |       | 124.54851  | 0.00000   | 124.02833    | 124.02833      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2050            | On 06/08/2026 | Bond Future        | 0.00   |           | 124.39913 |       | 124.39913  | 0.00000   | 123.86882    | 123.86882      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 126.59661 |       | 126.59661  | 0.00000   | 126.05643    | 126.05643      |                       | 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 06/11/2025 | Index Future       | 0.00   |           | 392.36300 |       | 392.36300  | 0.00000   | 392.15400    | 392.15400      |                       | 0.00  | 0.00        | 0.00            | 0 754.00      |
| IGOV             | On 05/02/2026 | Index Future       | 0.00   |           | 399.73700 |       | 399.73700  | 0.00000   | 399.52400    | 399.52400      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| IGOV             | On 07/05/2026 | Index Future       | 0.00   |           | 407.19500 |       | 407.19500  | 0.00000   | 406.97800    | 406.97800      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| IGOV             | On 06/08/2026 | Index Future       | 0.00   |           | 414.70600 |       | 414.70600  | 0.00000   | 414.48400    | 414.48400      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| IGOV             | On 05/11/2026 | Index Future       | 0.00   |           | 422.12900 |       | 422.12900  | 0.00000   | 421.90100    | 421.90100      |                       | 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        |

| 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 |
|------------------|---------------|------------------------|--------|-----------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------|-----------------|---------------|
| 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          |
| 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          | 0.00 | 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          | 0.00 | 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          | 0.00 | 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          | 0.00 | 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          | 0.00 | 0               | 0.00          |
| R186             | On 06/11/2025 | Bond Future            | 0.00   |           | 7.54699     |       | 107.17267  | 0.00000   | 7.54750      | 107.17213      |                   | 0.68       | 0.00  | 51,014,190.92 |      | 476             | 96,329.00     |
| R186             | On 05/02/2026 | Bond Future            | 0.00   |           | 7.55892     |       | 103.85642  | 0.00000   | 7.55954      | 103.85590      |                   | 0.69       | 0.00  | 0.00          |      | 0               | 0.00          |
| R186             | On 07/05/2026 | Bond Future            | 0.00   |           | 7.61280     |       | 105.76868  | 0.00000   | 7.61400      | 105.76797      |                   | 0.55       | 0.00  | 0.00          |      | 0               | 0.00          |
| R186             | On 06/08/2026 | Bond Future            | 0.00   |           | 7.73214     |       | 102.40808  | 0.00000   | 7.73489      | 102.40709      |                   | 0.38       | 0.00  | 0.00          |      | 0               | 0.00          |
| R186             | On 05/11/2026 | Bond Future            | 0.00   |           | 9.04886     |       | 104.19095  | 0.00000   | 9.06055      | 104.18960      |                   | 0.15       | 0.00  | 0.00          |      | 0               | 0.00          |
| R186             | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 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 06/11/2025 | Bond Future            | 0.00   |           | 276.83008   |       | 276.83008  | 0.00000   | 276.92629    | 276.92629      |                   | 0.00       | 0.00  | 0.00          |      | 0               | 1,033.00      |
| R202             | On 05/02/2026 | Bond Future            | 0.00   |           | 276.66287   |       | 276.66287  | 0.00000   | 276.76102    | 276.76102      |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| R202             | On 07/05/2026 | Bond Future            | 0.00   |           | 281.82336   |       | 281.82336  | 0.00000   | 281.92284    | 281.92284      |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| R202             | On 06/08/2026 | Bond Future            | 0.00   |           | 281.61410   |       | 281.61410  | 0.00000   | 281.71408    | 281.71408      |                   | 0.00       | 0.00  | 0.00          |      | 0               | 0.00          |
| R202             | On 05/11/2026 | Bond Future            | 0.00   |           | 286.59005   |       | 286.59005  | 0.00000   | 286.69075    | 286.69075      |                   | 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 06/11/2025 | Bond Future            | 0.00   |           | 8.12221     |       | 101.79011  | 0.00000   | 8.10161      | 101.86238      |                   | 4.01       | 0.00  | 0.00          |      | 0               | 138,560.00    |
| R2030            | On 06/11/2025 | Bond Future            | 8.72   | Call      | 2,162.47000 |       | 2.16247    | 0.00000   | 2,229.17000  | 2.22917        | 2,162.470         | 3.81       | 0.89  | 0.00          |      | 0               | 300.00        |
| R2030            | On 06/11/2025 | Bond Future            | 9.22   | Call      | 3,766.32000 |       | 3.76632    | 0.00000   | 3,838.15000  | 3.83815        | 3,766.320         | 3.72       | 0.99  | 0.00          |      | 0               | 300.00        |
| R2030            | On 06/11/2025 | Bond Future            | 10.08  | Put       | 0.01000     |       | 0.00001    | 0.00000   | 0.01000      | 0.00001        | 0.010             | 3.76       | 0.00  | 0.00          |      | 0               | 300.00        |
| R2030            | On 05/02/2026 | Bond Future            | 0.00   |           | 8.16384     |       | 99.67038   | 0.00000   | 8.14170      | 99.74402       |                   | 3.99       | 0.00  | 0.00          |      | 0               | 52,861.00     |
| R2030            | On 07/05/2026 | Bond Future            | 0.00   |           | 8.22430     |       | 101.50549  | 0.00000   | 8.20048      | 101.58030      |                   | 3.76       | 0.00  | 0.00          |      | 0               | 0.00          |
| R2030            | On 06/08/2026 | Bond Future            | 0.00   |           | 8.30168     |       | 99.36287   | 0.00000   | 8.27589      | 99.43885       |                   | 3.66       | 0.00  | 0.00          |      | 0               | 0.00          |
| R2030            | On 05/11/2026 | Bond Future            | 0.00   |           | 8.39806     |       | 101.09318  | 0.00000   | 8.37016      | 101.17012      |                   | 3.42       | 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 06/11/2025 | Bond Future            | 0.00   |           | 8.83869     |       | 98.11003   | 0.00000   | 8.81345      | 98.22918       |                   | 6.15       | 0.00  | 0.00          |      | 0               | 155,030.00    |
| R2032            | On 06/11/2025 | Bond Future            | 9.40   | Call      | 2,804.25000 |       | 2.80425    | 0.00000   | 2,910.20000  | 2.91020        | 2,804.250         | 5.90       | 0.85  | 0.00          |      | 0               | 300.00        |
| R2032            | On 06/11/2025 | Bond Future            | 9.90   | Call      | 4,872.87000 |       | 4.87287    | 0.00000   | 4,990.19000  | 4.99019        | 4,872.870         | 5.84       | 0.98  | 0.00          |      | 0               | 300.00        |
| R2032            | On 06/11/2025 | Bond Future            | 10.89  | Put       | 0.06000     |       | 0.00006    | 0.00000   | 0.05000      | 0.00005        | 0.060             | 5.90       | 0.00  | 0.00          |      | 0               | 300.00        |
| R2032            | On 05/02/2026 | Bond Future            | 0.00   |           | 8.90964     |       | 99.93020   | 0.00000   | 8.88305      | 100.05158      |                   | 5.95       | 0.00  | 0.00          |      | 0               | 0.00          |
| R2032            | On 07/05/2026 | Bond Future            | 0.00   |           | 8.98882     |       | 97.61037   | 0.00000   | 8.96081      | 97.73378       |                   | 5.94       | 0.00  | 0.00          |      | 0               | 0.00          |
| R2032            | On 06/08/2026 | Bond Future            | 0.00   |           | 9.07981     |       | 99.40502   | 0.00000   | 9.05025      | 99.53045       |                   | 5.67       | 0.00  | 0.00          |      | 0               | 0.00          |
| R2032            | On 05/11/2026 | Bond Future            | 0.00   |           | 9.19223     |       | 96.97914   | 0.00000   | 9.16100      | 97.10648       |                   | 5.65       | 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          |
| R2033            | On 06/11/2025 | Bond Future            | 0.00   |           | 9.00612     |       | 106.41193  | 0.00000   | 8.97578      | 106.57870      |                   | 6.22       | 0.00  | 0.00          |      | 0               | 28,586.00     |
| R2033            | On 05/02/2026 | Bond Future            | 0.00   |           | 9.08014     |       | 108.38616  | 0.00000   | 9.04829      | 108.55601      |                   | 6.05       | 0.00  | 0.00          |      | 0               | 0.00          |
| R2033            | On 07/05/2026 | Bond Future            | 0.00   |           | 9.16197     |       | 105.33840  | 0.00000   | 9.12852      | 105.51122      |                   | 5.87       | 0.00  | 0.00          |      | 0               | 0.00          |
| R2033            | On 06/08/2026 | Bond Future            | 0.00   |           | 9.25437     |       | 107.27484  | 0.00000   | 9.21920      | 107.45057      |                   | 5.66       | 0.00  | 0.00          |      | 0               | 0.00          |
| R2033            | On 05/11/2026 | Bond Future            | 0.00   |           | 9.36596     |       | 104.10341  | 0.00000   | 9.32897      | 104.28184      |                   | 5.28       | 0.00  | 0.00          |      | 0               | 0.00          |
| R2033            | On 31/03/2033 | 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 06/11/2025 | Bond Future            | 0.00   |           | 9.64868     |       | 97.05942   | 0.00000   | 9.63413      | 97.14479       |                   | 7.52       | 0.00  | 0.00          |      | 0               | 119,353.00    |

| 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 |
|------------------|---------------|--------------------|--------|-----------|-----------|--------|------------|-----------|--------------|----------------|-------------------|------------|--------|-------------|--|-----------------|---------------|
| R2035            | On 06/11/2025 | Bond Future        | 9.77   | Call      | 1,637.13  | 0.0000 | 1.63713    | 0.00000   | 1,696.82     | 0.0000         | 1,637.130         | 7.30       | 0.60   | 0.00        |  | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 9.91   | Call      | 2,146.87  | 0.0000 | 2.14687    | 0.00000   | 2,213.94     | 0.0000         | 2,146.870         | 7.30       | 0.69   | 0.00        |  | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.08  | Call      | 2,859.73  | 0.0000 | 2.85973    | 0.00000   | 2,933.84     | 0.0000         | 2,859.730         | 7.31       | 0.79   | 0.00        |  | 0               | 300.00        |
| R2035            | On 06/11/2025 | Bond Future        | 10.15  | Put       | 297.84    | 0.0000 | 0.29784    | 0.00000   | 288.84       | 0.0000         | 297.840           | 7.33       | (0.17) | 0.00        |  | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 10.30  | Put       | 176.32    | 0.0000 | 0.17632    | 0.00000   | 171.00       | 0.0000         | 176.320           | 7.36       | (0.11) | 0.00        |  | 0               | 50.00         |
| R2035            | On 06/11/2025 | Bond Future        | 10.41  | Call      | 4,445.51  | 0.0000 | 4.44551    | 0.00000   | 4,527.41     | 0.0000         | 4,445.510         | 7.39       | 0.92   | 0.00        |  | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.44  | Call      | 4,597.86  | 0.0000 | 4.59786    | 0.00000   | 4,680.16     | 0.0000         | 4,597.860         | 7.40       | 0.93   | 0.00        |  | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.50  | Put       | 81.57     | 0.0000 | 0.08157    | 0.00000   | 79.19        | 0.0000         | 81.570            | 7.41       | (0.06) | 0.00        |  | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 10.58  | Call      | 5,318.29  | 0.0000 | 5.31829    | 0.00000   | 5,402.00     | 0.0000         | 5,318.290         | 7.43       | 0.96   | 0.00        |  | 0               | 300.00        |
| R2035            | On 06/11/2025 | Bond Future        | 10.68  | Put       | 38.00     | 0.0000 | 0.03800    | 0.00000   | 36.96        | 0.0000         | 38.000            | 7.45       | (0.03) | 0.00        |  | 0               | 8,500.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.94  | Call      | 7,200.46  | 0.0000 | 7.20046    | 0.00000   | 7,285.57     | 0.0000         | 7,200.460         | 7.52       | 0.99   | 0.00        |  | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.95  | Call      | 7,252.71  | 0.0000 | 7.25271    | 0.00000   | 7,337.84     | 0.0000         | 7,252.710         | 7.52       | 0.99   | 0.00        |  | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 11.43  | Put       | 0.67      | 0.0000 | 0.00067    | 0.00000   | 0.66         | 0.0000         | 0.670             | 7.53       | 0.00   | 0.00        |  | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 11.45  | Put       | 0.59      | 0.0000 | 0.00059    | 0.00000   | 0.58         | 0.0000         | 0.590             | 7.53       | 0.00   | 0.00        |  | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 11.67  | Put       | 0.13      | 0.0000 | 0.00013    | 0.00000   | 0.13         | 0.0000         | 0.130             | 7.53       | 0.00   | 0.00        |  | 0               | 300.00        |
| R2035            | On 06/11/2025 | Bond Future        | 11.95  | Put       | 0.02      | 0.0000 | 0.00002    | 0.00000   | 0.02         | 0.0000         | 0.020             | 7.53       | 0.00   | 0.00        |  | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 11.99  | Put       | 0.01      | 0.0000 | 0.00001    | 0.00000   | 0.01         | 0.0000         | 0.010             | 7.53       | 0.00   | 0.00        |  | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.74024   | 0.0000 | 98.86003   | 0.00000   | 9.72504      | 98.94709       |                   | 7.37       | 0.00   | 0.00        |  | 0               | 0.00          |
| R2035            | On 05/02/2026 | Bond Future        | 10.17  | Call      | 3,335.69  | 0.0000 | 3.33569    | 0.00000   | 3,402.28     | 0.0000         | 3,335.690         | 7.24       | 0.70   | 0.00        |  | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.44  | Call      | 4,441.50  | 0.0000 | 4.44150    | 0.00000   | 4,515.59     | 0.0000         | 4,441.500         | 7.31       | 0.80   | 0.00        |  | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 10.67  | Put       | 335.70    | 0.0000 | 0.33570    | 0.00000   | 327.37       | 0.0000         | 335.700           | 7.36       | (0.13) | 0.00        |  | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.94  | Call      | 6,731.96  | 0.0000 | 6.73196    | 0.00000   | 6,814.37     | 0.0000         | 6,731.960         | 7.43       | 0.92   | 0.00        |  | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 11.17  | Put       | 99.90     | 0.0000 | 0.09990    | 0.00000   | 97.26        | 0.0000         | 99.900            | 7.44       | (0.05) | 0.00        |  | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 12.44  | Put       | 1.45      | 0.0000 | 0.00145    | 0.00000   | 1.41         | 0.0000         | 1.450             | 7.44       | 0.00   | 0.00        |  | 0               | 2,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.83315   | 0.0000 | 96.17717   | 0.00000   | 9.81733      | 96.26565       |                   | 7.58       | 0.00   | 0.00        |  | 0               | 0.00          |
| R2035            | On 07/05/2026 | Bond Future        | 9.66   | Call      | 1,943.70  | 0.0000 | 1.94370    | 0.00000   | 1,988.27     | 0.0000         | 1,943.700         | 7.46       | 0.45   | 0.00        |  | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.71   | Call      | 2,066.97  | 0.0000 | 2.06697    | 0.00000   | 2,113.20     | 0.0000         | 2,066.970         | 7.46       | 0.47   | 0.00        |  | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.16  | Put       | 1,594.66  | 0.0000 | 1.59466    | 0.00000   | 1,566.66     | 0.0000         | 1,594.660         | 7.54       | (0.37) | 0.00        |  | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.21  | Put       | 1,495.36  | 0.0000 | 1.49536    | 0.00000   | 1,468.79     | 0.0000         | 1,495.360         | 7.55       | (0.35) | 0.00        |  | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.66  | Put       | 804.61    | 0.0000 | 0.80461    | 0.00000   | 788.92       | 0.0000         | 804.610           | 7.71       | (0.22) | 0.00        |  | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.71  | Put       | 747.93    | 0.0000 | 0.74793    | 0.00000   | 733.22       | 0.0000         | 747.930           | 7.73       | (0.21) | 0.00        |  | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.93686   | 0.0000 | 97.94597   | 0.00000   | 9.92037      | 98.03585       |                   | 7.39       | 0.00   | 0.00        |  | 0               | 0.00          |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.05937  | 0.0000 | 95.15257   | 0.00000   | 10.04220     | 95.24368       |                   | 7.51       | 0.00   | 0.00        |  | 0               | 0.00          |
| R2035            | On 28/02/2035 | Price Contribution | 0.00   |           | 100.00000 | 0.0000 | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00        |  | 0               | 0.00          |
| R2037            | On 06/11/2025 | Bond Future        | 0.00   |           | 10.18751  | 0.0000 | 91.22089   | 0.00000   | 10.17827     | 91.27715       |                   | 9.03       | 0.00   | 0.00        |  | 0               | 183,759.00    |
| R2037            | On 06/11/2025 | Bond Future        | 10.50  | Call      | 2,552.78  | 0.0000 | 2.55278    | 0.00000   | 2,601.23     | 0.0000         | 2,552.780         | 8.90       | 0.71   | 0.00        |  | 0               | 300.00        |
| R2037            | On 06/11/2025 | Bond Future        | 11.00  | Call      | 4,897.87  | 0.0000 | 4.89787    | 0.00000   | 4,953.26     | 0.0000         | 4,897.870         | 8.81       | 0.92   | 0.00        |  | 0               | 300.00        |
| R2037            | On 06/11/2025 | Bond Future        | 12.16  | Put       | 0.74      | 0.0000 | 0.00074    | 0.00000   | 0.76         | 0.0000         | 0.740             | 9.12       | 0.00   | 0.00        |  | 0               | 300.00        |
| R2037            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.28397  | 0.0000 | 88.65456   | 0.00000   | 10.27436     | 88.71192       |                   | 9.40       | 0.00   | 0.00        |  | 0               | 5.00          |
| R2037            | On 05/02/2026 | Bond Future        | 10.65  | Call      | 3,402.78  | 0.0000 | 3.40278    | 0.00000   | 3,447.15     | 0.0000         | 3,402.780         | 9.26       | 0.67   | 0.00        |  | 0               | 1,930.00      |
| R2037            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 4,384.73  | 0.0000 | 4.38473    | 0.00000   | 4,433.46     | 0.0000         | 4,384.730         | 9.25       | 0.76   | 0.00        |  | 0               | 1,970.00      |
| R2037            | On 05/02/2026 | Bond Future        | 11.36  | Put       | 330.81    | 0.0000 | 0.33081    | 0.00000   | 327.37       | 0.0000         | 330.810           | 9.30       | (0.12) | 0.00        |  | 0               | 1,930.00      |
| R2037            | On 05/02/2026 | Bond Future        | 11.40  | Call      | 6,632.88  | 0.0000 | 6.63288    | 0.00000   | 6,687.09     | 0.0000         | 6,632.880         | 9.32       | 0.89   | 0.00        |  | 0               | 1,030.00      |
| R2037            | On 05/02/2026 | Bond Future        | 11.86  | Put       | 113.41    | 0.0000 | 0.11341    | 0.00000   | 112.40       | 0.0000         | 113.410           | 9.50       | (0.05) | 0.00        |  | 0               | 1,930.00      |
| R2037            | On 05/02/2026 | Bond Future        | 12.27  | Put       | 42.96     | 0.0000 | 0.04296    | 0.00000   | 42.66        | 0.0000         | 42.960            | 9.65       | (0.02) | 0.00        |  | 0               | 1,970.00      |
| R2037            | On 05/02/2026 | Bond Future        | 12.73  | Put       | 11.44     | 0.0000 | 0.01144    | 0.00000   | 11.39        | 0.0000         | 11.440            | 9.65       | (0.01) | 0.00        |  | 0               | 1,030.00      |
| R2037            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.39147  | 0.0000 | 90.28665   | 0.00000   | 10.38150     | 90.34494       |                   | 9.32       | 0.00   | 0.00        |  | 0               | 0.00          |
| R2037            | On 07/05/2026 | Bond Future        | 10.95  | Call      | 4,604.02  | 0.0000 | 4.60402    | 0.00000   | 4,649.30     | 0.0000         | 4,604.020         | 9.22       | 0.69   | 0.00        |  | 0               | 142.00        |

| 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 07/05/2026 | Bond Future        | 12.40  | Put       | 184.12   | 000   | 0.18412   |       | 0.00000 |      | 182.49       | 000            | 0.18249   |    | 184.120    | 9.83  | (0.06)      | 0.00      |        | 0             | 142.00     |
| R2037            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.51    | 082   | 87.68681  |       | 0.00000 |      | 10.50        | 048            | 87.74591  |    |            | 9.64  | 0.00        | 0.00      |        | 0             | 0.00       |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 2,203.89 | 000   | 2.20389   |       | 0.00000 |      | 2,231.67     | 000            | 2.23167   |    | 2,203.890  | 9.98  | 0.39        | 0.00      |        | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 2,733.41 | 000   | 2.73341   |       | 0.00000 |      | 2,712.78     | 000            | 2.71278   |    | 2,733.410  | 9.59  | (0.43)      | 0.00      |        | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 1,505.35 | 000   | 1.50535   |       | 0.00000 |      | 1,492.96     | 000            | 1.49296   |    | 1,505.350  | 9.73  | (0.28)      | 0.00      |        | 0             | 2,541.00   |
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.63    | 521   | 89.21256  |       | 0.00000 |      | 10.62        | 450            | 89.27244  |    |            | 9.50  | 0.00        | 0.00      |        | 0             | 0.00       |
| R2037            | On 31/01/2037 | Price Contribution | 0.00   |           | 100.00   | 000   | 0.00000   |       | 0.00000 |      | 100.00       | 000            | 0.00000   |    |            | 0.00  | 0.00        | 0.00      |        | 0             | 0.00       |
| R2038            | On 06/11/2025 | Bond Future        | 0.00   |           | 10.25    | 761   | 105.50588 |       | 0.00000 |      | 10.24        | 328            | 105.60824 |    |            | 8.76  | 0.00        | 0.00      |        | 0             | 6,667.00   |
| R2038            | On 06/11/2025 | Bond Future        | 10.98  | Call      | 5,167.48 | 000   | 5.16748   |       | 0.00000 |      | 5,264.69     | 000            | 5.26469   |    | 5,167.480  | 8.56  | 0.90        | 0.00      |        | 0             | 1,770.00   |
| R2038            | On 06/11/2025 | Bond Future        | 12.33  | Put       | 0.29     | 000   | 0.00029   |       | 0.00000 |      | 0.29         | 000            | 0.00029   |    | 0.290      | 8.89  | 0.00        | 0.00      |        | 0             | 1,770.00   |
| R2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.35    | 927   | 107.46328 |       | 0.00000 |      | 10.34        | 437            | 107.56754 |    |            | 8.75  | 0.00        | 0.00      |        | 0             | 0.00       |
| R2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.46    | 772   | 103.95720 |       | 0.00000 |      | 10.45        | 225            | 104.06316 |    |            | 8.72  | 0.00        | 0.00      |        | 0             | 0.00       |
| R2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.58    | 508   | 105.86793 |       | 0.00000 |      | 10.56        | 901            | 105.97559 |    |            | 8.66  | 0.00        | 0.00      |        | 0             | 0.00       |
| R2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.71    | 626   | 102.23037 |       | 0.00000 |      | 10.69        | 958            | 102.33952 |    |            | 8.72  | 0.00        | 0.00      |        | 0             | 0.00       |
| R2038            | On 31/03/2038 | Price Contribution | 0.00   |           | 100.00   | 000   | 0.00000   |       | 0.00000 |      | 100.00       | 000            | 0.00000   |    |            | 0.00  | 0.00        | 0.00      |        | 0             | 0.00       |
| R2040            | On 06/10/2015 | Price Contribution | 0.00   |           | 100.00   | 000   | 0.00000   |       | 0.00000 |      | 100.00       | 000            | 100.00000 |    |            | 0.00  | 0.00        | 0.00      |        | 0             | 0.00       |
| R2040            | On 06/11/2025 | Bond Future        | 0.00   |           | 10.62    | 722   | 90.69054  |       | 0.00000 |      | 10.62        | 320            | 90.71715  |    |            | 9.91  | 0.00        | 0.00      |        | 0             | 43,645.00  |
| R2040            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.72    | 976   | 87.86392  |       | 0.00000 |      | 10.72        | 559            | 87.89103  |    |            | 10.37 | 0.00        | 0.00      |        | 0             | 36,614.00  |
| R2040            | On 05/02/2026 | Bond Future        | 10.35  | Call      | 1,475.31 | 000   | 1.47531   |       | 0.00000 |      | 1,492.27     | 000            | 1.49227   |    | 1,475.310  | 10.69 | 0.36        | 0.00      |        | 0             | 680.00     |
| R2040            | On 05/02/2026 | Bond Future        | 10.75  | Put       | 2,361.68 | 000   | 2.36168   |       | 0.00000 |      | 2,356.18     | 000            | 2.35618   |    | 2,361.680  | 10.37 | (0.48)      | 0.00      |        | 0             | 680.00     |
| R2040            | On 05/02/2026 | Bond Future        | 11.15  | Put       | 1,259.44 | 000   | 1.25944   |       | 0.00000 |      | 1,257.46     | 000            | 1.25746   |    | 1,259.440  | 10.22 | (0.31)      | 0.00      |        | 0             | 680.00     |
| R2040            | On 05/02/2026 | Bond Future        | 11.82  | Call      | 7,041.71 | 000   | 7.04171   |       | 0.00000 |      | 7,069.27     | 000            | 7.06927   |    | 7,041.710  | 10.26 | 0.88        | 0.00      |        | 0             | 475.00     |
| R2040            | On 05/02/2026 | Bond Future        | 13.23  | Put       | 12.20    | 000   | 0.01220   |       | 0.00000 |      | 12.36        | 000            | 0.01236   |    | 12.200     | 10.68 | (0.01)      | 0.00      |        | 0             | 475.00     |
| R2040            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.84    | 220   | 89.48134  |       | 0.00000 |      | 10.83        | 790            | 89.50878  |    |            | 10.31 | 0.00        | 0.00      |        | 0             | 0.00       |
| R2040            | On 07/05/2026 | Bond Future        | 10.70  | Call      | 2,710.56 | 000   | 2.71056   |       | 0.00000 |      | 2,729.66     | 000            | 2.72966   |    | 2,710.560  | 10.52 | 0.47        | 0.00      |        | 0             | 1,460.00   |
| R2040            | On 07/05/2026 | Bond Future        | 11.12  | Call      | 3,979.55 | 000   | 3.97955   |       | 0.00000 |      | 4,002.03     | 000            | 4.00203   |    | 3,979.550  | 10.27 | 0.61        | 0.00      |        | 0             | 820.00     |
| R2040            | On 07/05/2026 | Bond Future        | 11.72  | Put       | 1,023.76 | 000   | 1.02376   |       | 0.00000 |      | 1,022.15     | 000            | 1.02215   |    | 1,023.760  | 10.25 | (0.22)      | 0.00      |        | 0             | 1,460.00   |
| R2040            | On 07/05/2026 | Bond Future        | 12.03  | Put       | 663.56   | 000   | 0.66356   |       | 0.00000 |      | 662.90       | 000            | 0.66290   |    | 663.560    | 10.34 | (0.16)      | 0.00      |        | 0             | 820.00     |
| R2040            | On 07/05/2026 | Bond Future        | 12.22  | Put       | 512.52   | 000   | 0.51252   |       | 0.00000 |      | 512.24       | 000            | 0.51224   |    | 512.520    | 10.46 | (0.13)      | 0.00      |        | 0             | 1,460.00   |
| R2040            | On 07/05/2026 | Bond Future        | 12.53  | Put       | 332.86   | 000   | 0.33286   |       | 0.00000 |      | 332.95       | 000            | 0.33295   |    | 332.860    | 10.67 | (0.09)      | 0.00      |        | 0             | 820.00     |
| R2040            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.96    | 589   | 86.61592  |       | 0.00000 |      | 10.96        | 145            | 86.64369  |    |            | 10.72 | 0.00        | 0.00      |        | 0             | 0.00       |
| R2040            | On 05/11/2026 | Bond Future        | 0.00   |           | 11.09    | 306   | 88.12260  |       | 0.00000 |      | 11.08        | 851            | 88.15049  |    |            | 10.60 | 0.00        | 0.00      |        | 0             | 0.00       |
| R2040            | On 31/01/2040 | Price Contribution | 0.00   |           | 100.00   | 000   | 0.00000   |       | 0.00000 |      | 100.00       | 000            | 0.00000   |    |            | 0.00  | 0.00        | 0.00      |        | 0             | 0.00       |
| R2044            | On 06/11/2025 | Bond Future        | 0.00   |           | 10.90    | 724   | 85.49873  |       | 0.00000 |      | 10.90        | 837            | 85.49106  |    |            | 10.81 | 0.00        | 0.00      |        | 0             | 129,981.00 |
| R2044            | On 06/11/2025 | Bond Future        | 11.25  | Call      | 2,983.45 | 000   | 2.98345   |       | 0.00000 |      | 2,987.29     | 000            | 2.98729   |    | 2,983.450  | 10.66 | 0.72        | 0.00      |        | 0             | 11,000.00  |
| R2044            | On 06/11/2025 | Bond Future        | 11.75  | Put       | 143.93   | 000   | 0.14393   |       | 0.00000 |      | 148.62       | 000            | 0.14862   |    | 143.930    | 10.58 | (0.08)      | 0.00      |        | 0             | 11,000.00  |
| R2044            | On 06/11/2025 | Bond Future        | 12.00  | Put       | 55.05    | 000   | 0.05505   |       | 0.00000 |      | 57.45        | 000            | 0.05745   |    | 55.050     | 10.57 | (0.03)      | 0.00      |        | 0             | 5,800.00   |
| R2044            | On 06/11/2025 | Bond Future        | 12.20  | Put       | 24.88    | 000   | 0.02488   |       | 0.00000 |      | 26.20        | 000            | 0.02620   |    | 24.880     | 10.66 | (0.02)      | 0.00      |        | 0             | 5,600.00   |
| R2044            | On 06/11/2025 | Bond Future        | 12.25  | Put       | 20.24    | 000   | 0.02024   |       | 0.00000 |      | 21.36        | 000            | 0.02136   |    | 20.240     | 10.68 | (0.01)      | 0.00      |        | 0             | 5,800.00   |
| R2044            | On 05/02/2026 | Bond Future        | 0.00   |           | 11.00    | 979   | 82.70099  |       | 0.00000 |      | 11.01        | 096            | 82.69318  |    |            | 11.35 | 0.00        | 0.00      |        | 0             | 16.00      |
| R2044            | On 05/02/2026 | Bond Future        | 10.07  | Call      | 664.18   | 000   | 0.66418   |       | 0.00000 |      | 668.32       | 000            | 0.66832   |    | 664.180    | 12.37 | 0.18        | 0.00      |        | 0             | 9,000.00   |
| R2044            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 2,177.83 | 000   | 2.17783   |       | 0.00000 |      | 2,181.86     | 000            | 2.18186   |    | 2,177.830  | 11.43 | 0.47        | 0.00      |        | 0             | 9,000.00   |
| R2044            | On 05/02/2026 | Bond Future        | 11.25  | Put       | 1,742.44 | 000   | 1.74244   |       | 0.00000 |      | 1,752.71     | 000            | 1.75271   |    | 1,742.440  | 11.23 | (0.38)      | 0.00      |        | 0             | 4,500.00   |
| R2044            | On 05/02/2026 | Bond Future        | 11.45  | Put       | 1,256.35 | 000   | 1.25635   |       | 0.00000 |      | 1,265.38     | 000            | 1.26538   |    | 1,256.350  | 11.18 | (0.31)      | 0.00      |        | 0             | 9,000.00   |
| R2044            | On 05/02/2026 | Bond Future        | 11.50  | Put       | 1,152.48 | 000   | 1.15248   |       | 0.00000 |      | 1,161.17     | 000            | 1.16117   |    | 1,152.480  | 11.17 |             |           |        |               |            |

| Contract Details |               |                    | Strike | Call /Put | MTM       | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Volatility | Delta | Delta Value | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-----------|-----------|------------|-----------|--------------|----------------|-----------------------|-------|-------------|-----------------|---------------|
| R2044            | On 31/01/2044 | Price Contribution | 0.00   |           | 100.00000 | 0.00000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                       | 0.00  | 0.00        | 0               | 0.00          |
| R2048            | On 06/11/2025 | Bond Future        | 0.00   |           | 10.90650  | 83.79151  | 0.00000    | 10.89729  | 83.85659     |                | 11.14                 | 0.00  | 0.00        | 0               | 219,481.00    |
| R2048            | On 05/02/2026 | Bond Future        | 0.00   |           | 11.00835  | 85.34594  | 0.00000    | 10.99880  | 85.41231     |                | 11.12                 | 0.00  | 0.00        | 0               | 0.00          |
| R2048            | On 07/05/2026 | Bond Future        | 0.00   |           | 11.10984  | 82.47761  | 0.00000    | 11.09998  | 82.54505     |                | 11.64                 | 0.00  | 0.00        | 0               | 260.00        |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 11.21963  | 83.99414  | 0.00000    | 11.20944  | 84.06265     |                | 11.54                 | 0.00  | 0.00        | 0               | 0.00          |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 11.34093  | 81.02032  | 0.00000    | 11.33041  | 81.08976     |                | 12.02                 | 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 06/11/2025 | Bond Future        | 0.00   |           | 10.81826  | 108.35506 | 0.00000    | 10.80907  | 108.44034    |                | 11.35                 | 0.00  | 0.00        | 0               | 25,967.00     |
| R2053            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.91421  | 110.36533 | 0.00000    | 10.90470  | 110.45214    |                | 11.47                 | 0.00  | 0.00        | 0               | 0.00          |
| R2053            | On 07/05/2026 | Bond Future        | 0.00   |           | 11.01489  | 106.53547 | 0.00000    | 11.00505  | 106.62378    |                | 11.57                 | 0.00  | 0.00        | 0               | 10,000.00     |
| R2053            | On 06/08/2026 | Bond Future        | 0.00   |           | 11.12213  | 108.49344 | 0.00000    | 11.11196  | 108.58311    |                | 11.62                 | 0.00  | 0.00        | 0               | 0.00          |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 11.23915  | 104.52322 | 0.00000    | 11.22865  | 104.61405    |                | 12.06                 | 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 06/11/2025 | Bond Future        | 0.00   |           | 9.92090   | 77.24347  | 0.00000    | 9.90644   | 77.32114     |                | 9.22                  | 0.00  | 0.00        | 0               | 20,084.00     |
| R209             | On 05/02/2026 | Bond Future        | 0.00   |           | 10.00778  | 78.67651  | 0.00000    | 9.99277   | 78.75565     |                | 9.16                  | 0.00  | 0.00        | 0               | 0.00          |
| R209             | On 07/05/2026 | Bond Future        | 0.00   |           | 10.10064  | 76.97380  | 0.00000    | 10.08509  | 77.05423     |                | 9.44                  | 0.00  | 0.00        | 0               | 0.00          |
| R209             | On 06/08/2026 | Bond Future        | 0.00   |           | 10.20189  | 78.38907  | 0.00000    | 10.18576  | 78.47083     |                | 9.29                  | 0.00  | 0.00        | 0               | 0.00          |
| R209             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.31634  | 76.60521  | 0.00000    | 10.29963  | 76.68812     |                | 9.49                  | 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 06/11/2025 | Bond Future        | 0.00   |           | 252.78471 | 252.78471 | 0.00000    | 252.78961 | 252.78961    |                | 0.00                  | 0.00  | 0.00        | 0               | 1,206.00      |
| R210             | On 05/02/2026 | Bond Future        | 0.00   |           | 257.53552 | 257.53552 | 0.00000    | 257.54061 | 257.54061    |                | 0.00                  | 0.00  | 0.00        | 0               | 0.00          |
| R210             | On 07/05/2026 | Bond Future        | 0.00   |           | 258.83898 | 258.83898 | 0.00000    | 258.84339 | 258.84339    |                | 0.00                  | 0.00  | 0.00        | 0               | 0.00          |
| R210             | On 06/08/2026 | Bond Future        | 0.00   |           | 263.66117 | 263.66117 | 0.00000    | 263.66504 | 263.66504    |                | 0.00                  | 0.00  | 0.00        | 0               | 0.00          |
| R210             | On 05/11/2026 | Bond Future        | 0.00   |           | 264.76489 | 264.76489 | 0.00000    | 264.76704 | 264.76704    |                | 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 06/11/2025 | Bond Future        | 0.00   |           | 8.46648   | 95.21398  | 0.00000    | 8.43571   | 95.33848     |                | 4.88                  | 0.00  | 0.00        | 0               | 94,338.00     |
| R213             | On 05/02/2026 | Bond Future        | 0.00   |           | 8.52800   | 96.98037  | 0.00000    | 8.49534   | 97.10725     |                | 4.64                  | 0.00  | 0.00        | 0               | 23.00         |
| R213             | On 07/05/2026 | Bond Future        | 0.00   |           | 8.59176   | 95.21445  | 0.00000    | 8.55712   | 95.34351     |                | 4.51                  | 0.00  | 0.00        | 0               | 0.00          |
| R213             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.66816   | 96.96592  | 0.00000    | 8.63130   | 97.09711     |                | 4.20                  | 0.00  | 0.00        | 0               | 0.00          |
| R213             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.77423   | 95.10724  | 0.00000    | 8.73495   | 95.24041     |                | 4.10                  | 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 06/11/2025 | Bond Future        | 0.00   |           | 10.58166  | 70.66293  | 0.00000    | 10.56725  | 70.74608     |                | 10.57                 | 0.00  | 0.00        | 0               | 36,372.00     |
| R214             | On 05/02/2026 | Bond Future        | 0.00   |           | 10.67702  | 71.97385  | 0.00000    | 10.66212  | 72.05854     |                | 10.54                 | 0.00  | 0.00        | 0               | 0.00          |
| R214             | On 07/05/2026 | Bond Future        | 0.00   |           | 10.77236  | 70.00105  | 0.00000    | 10.75699  | 70.08715     |                | 10.97                 | 0.00  | 0.00        | 0               | 0.00          |
| R214             | On 06/08/2026 | Bond Future        | 0.00   |           | 10.87578  | 71.28841  | 0.00000    | 10.85990  | 71.37597     |                | 10.88                 | 0.00  | 0.00        | 0               | 0.00          |
| R214             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.99146  | 69.23471  | 0.00000    | 10.97507  | 69.32358     |                | 11.27                 | 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          |
| SIVC038          | 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          |

|                         |  |  |  |  |  |  |  |  |  |  |  |               |  |     |              |
|-------------------------|--|--|--|--|--|--|--|--|--|--|--|---------------|--|-----|--------------|
| Total for Derivatives : |  |  |  |  |  |  |  |  |  |  |  | 51,014,190.92 |  | 476 | 1,598,358.00 |
| Grand Total:            |  |  |  |  |  |  |  |  |  |  |  | 51,014,190.92 |  | 476 | 1,598,358.00 |