

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/09/2025

| 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   |           | 1,201.00500 |       | 1,201.00500 | 0.00000   | 1,199.10000  | 1,199.10000    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL37             | On 05/02/2026 | Index Future       | 0.00   |           | 1,223.05600 |       | 1,223.05600 | 0.00000   | 1,221.11600  | 1,221.11600    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL37             | On 07/05/2026 | Index Future       | 0.00   |           | 1,245.47300 |       | 1,245.47300 | 0.00000   | 1,243.49500  | 1,243.49500    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL37             | On 06/08/2026 | Index Future       | 0.00   |           | 1,268.04300 |       | 1,268.04300 | 0.00000   | 1,266.02600  | 1,266.02600    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL37             | On 05/11/2026 | Index Future       | 0.00   |           | 1,290.46400 |       | 1,290.46400 | 0.00000   | 1,288.40800  | 1,288.40800    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 06/11/2025 | Index Future       | 0.00   |           | 1,466.81900 |       | 1,466.81900 | 0.00000   | 1,462.29600  | 1,462.29600    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 05/02/2026 | Index Future       | 0.00   |           | 1,493.75100 |       | 1,493.75100 | 0.00000   | 1,489.14500  | 1,489.14500    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 07/05/2026 | Index Future       | 0.00   |           | 1,521.12900 |       | 1,521.12900 | 0.00000   | 1,516.43700  | 1,516.43700    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 06/08/2026 | Index Future       | 0.00   |           | 1,548.69300 |       | 1,548.69300 | 0.00000   | 1,543.91300  | 1,543.91300    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 05/11/2026 | Index Future       | 0.00   |           | 1,576.07800 |       | 1,576.07800 | 0.00000   | 1,571.20800  | 1,571.20800    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ALBI             | On 06/11/2025 | Index Future       | 0.00   |           | 1,241.22400 |       | 1,241.22400 | 0.00000   | 1,237.43200  | 1,237.43200    |                   | 0.00       | 0.00  | 0.00        | 0               | 76.00         |
| ALBI             | On 05/02/2026 | Index Future       | 0.00   |           | 1,264.01400 |       | 1,264.01400 | 0.00000   | 1,260.15200  | 1,260.15200    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ALBI             | On 07/05/2026 | Index Future       | 0.00   |           | 1,287.18200 |       | 1,287.18200 | 0.00000   | 1,283.24700  | 1,283.24700    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ALBI             | On 06/08/2026 | Index Future       | 0.00   |           | 1,310.50700 |       | 1,310.50700 | 0.00000   | 1,306.49800  | 1,306.49800    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ALBI             | On 05/11/2026 | Index Future       | 0.00   |           | 1,333.67900 |       | 1,333.67900 | 0.00000   | 1,329.59600  | 1,329.59600    |                   | 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 06/11/2025 | Bond Future        | 0.00   |           | 10.13662    |       | 87.12772    | 0.00000   | 10.18420     | 86.89811       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES33             | On 05/02/2026 | Bond Future        | 0.00   |           | 10.25775    |       | 88.74861    | 0.00000   | 10.30758     | 88.51471       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES33             | On 07/05/2026 | Bond Future        | 0.00   |           | 10.38286    |       | 86.60081    | 0.00000   | 10.43509     | 86.36244       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES33             | On 06/08/2026 | Bond Future        | 0.00   |           | 10.52094    |       | 88.20474    | 0.00000   | 10.57580     | 87.96173       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES33             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.68019    |       | 85.96963    | 0.00000   | 10.73787     | 85.72201       |                   | 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 06/11/2025 | Bond Future        | 0.00   |           | 11.07870    |       | 81.05957    | 0.00000   | 11.15167     | 80.59702       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES42             | On 05/02/2026 | Bond Future        | 0.00   |           | 11.19088    |       | 82.56753    | 0.00000   | 11.26650     | 82.09635       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES42             | On 07/05/2026 | Bond Future        | 0.00   |           | 11.31004    |       | 79.83470    | 0.00000   | 11.38851     | 79.35468       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES42             | On 06/08/2026 | Bond Future        | 0.00   |           | 11.43529    |       | 81.31205    | 0.00000   | 11.51674     | 80.82292       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES42             | On 05/11/2026 | Bond Future        | 0.00   |           | 11.57192    |       | 78.48312    | 0.00000   | 11.65654     | 77.98507       |                   | 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 06/11/2025 | GOVI               | 0.00   |           | 1,220.78500 |       | 1,220.78500 | 0.00000   | 1,217.20600  | 1,217.20600    |                   | 0.00       | 0.00  | 0.00        | 0               | 606.00        |
| GOVI             | On 05/02/2026 | GOVI               | 0.00   |           | 1,243.19900 |       | 1,243.19900 | 0.00000   | 1,239.55400  | 1,239.55400    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| GOVI             | On 07/05/2026 | GOVI               | 0.00   |           | 1,265.98600 |       | 1,265.98600 | 0.00000   | 1,262.27200  | 1,262.27200    |                   | 0.00       | 0.00  | 0.00        | 0               | 42.00         |
| GOVI             | On 06/08/2026 | GOVI               | 0.00   |           | 1,288.92600 |       | 1,288.92600 | 0.00000   | 1,285.14300  | 1,285.14300    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| GOVI             | On 05/11/2026 | GOVI               | 0.00   |           | 1,311.71700 |       | 1,311.71700 | 0.00000   | 1,307.86300  | 1,307.86300    |                   | 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          |
| I2029            | On 06/11/2025 | Bond Future        | 0.00   |           | 140.86387   |       | 140.86387   | 0.00000   | 140.76617    | 140.76617      |                   | 0.00       | 0.00  | 0.00        | 0               | 4,646.00      |
| I2029            | On 05/02/2026 | Bond Future        | 0.00   |           | 143.48446   |       | 143.48446   | 0.00000   | 143.38491    | 143.38491      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2029            | On 07/05/2026 | Bond Future        | 0.00   |           | 144.67795   |       | 144.67795   | 0.00000   | 144.57633    | 144.57633      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2029            | On 06/08/2026 | Bond Future        | 0.00   |           | 147.35958   |       | 147.35958   | 0.00000   | 147.25574    | 147.25574      |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 148.47324   |       | 148.47324   | 0.00000   | 148.36672    | 148.36672      |                   | 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          |

| 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     |            |       |                |           |        |               |
| I2031            | On 06/11/2025 | Bond Future        | 0.00   |           | 110.95624 |       | 110.95624  | 0.00000   | 110.95386    | 110.95386      |            | 1.15       | 0.00  | 0.00           | 0         |        | 1,416.00      |
| I2031            | On 05/02/2026 | Bond Future        | 0.00   |           | 110.62103 |       | 110.62103  | 0.00000   | 110.61858    | 110.61858      |            | 1.16       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2031            | On 07/05/2026 | Bond Future        | 0.00   |           | 112.67363 |       | 112.67363  | 0.00000   | 112.67089    | 112.67089      |            | 0.88       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 112.32096 |       | 112.32096  | 0.00000   | 112.31777    | 112.31777      |            | 0.35       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 114.30502 |       | 114.30502  | 0.00000   | 114.30142    | 114.30142      |            | 0.09       | 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   |           | 133.18653 |       | 133.18653  | 0.00000   | 133.18214    | 133.18214      |            | 0.00       | 0.00  | 0.00           | 0         |        | 18,706.00     |
| I2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 135.66430 |       | 135.66430  | 0.00000   | 135.65982    | 135.65982      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 136.61039 |       | 136.61039  | 0.00000   | 136.60556    | 136.60556      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 139.14257 |       | 139.14257  | 0.00000   | 139.13729    | 139.13729      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 140.00640 |       | 140.00640  | 0.00000   | 140.00043    | 140.00043      |            | 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   |           | 143.04703 |       | 143.04703  | 0.00000   | 142.96845    | 142.96845      |            | 0.00       | 0.00  | 0.00           | 0         |        | 2,621.00      |
| I2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 143.52989 |       | 143.52989  | 0.00000   | 143.44979    | 143.44979      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 146.19321 |       | 146.19321  | 0.00000   | 146.11147    | 146.11147      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 146.68699 |       | 146.68699  | 0.00000   | 146.60317    | 146.60317      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 149.27945 |       | 149.27945  | 0.00000   | 149.19377    | 149.19377      |            | 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   |           | 121.35687 |       | 121.35687  | 0.00000   | 120.99695    | 120.99695      |            | 0.00       | 0.00  | 0.00           | 0         |        | 19,630.00     |
| I2046            | On 05/02/2026 | Bond Future        | 0.00   |           | 123.61449 |       | 123.61449  | 0.00000   | 123.24803    | 123.24803      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2046            | On 07/05/2026 | Bond Future        | 0.00   |           | 123.59966 |       | 123.59966  | 0.00000   | 123.22613    | 123.22613      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2046            | On 06/08/2026 | Bond Future        | 0.00   |           | 125.89001 |       | 125.89001  | 0.00000   | 125.50931    | 125.50931      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 125.77021 |       | 125.77021  | 0.00000   | 125.38158    | 125.38158      |            | 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   |           | 122.13535 |       | 122.13535  | 0.00000   | 122.13086    | 122.13086      |            | 0.00       | 0.00  | 61,067,675.00  | 500       |        | 17,419.00     |
| I2050            | On 05/02/2026 | Bond Future        | 0.00   |           | 121.97997 |       | 121.97997  | 0.00000   | 121.97541    | 121.97541      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2050            | On 07/05/2026 | Bond Future        | 0.00   |           | 124.24346 |       | 124.24346  | 0.00000   | 124.23858    | 124.23858      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2050            | On 06/08/2026 | Bond Future        | 0.00   |           | 124.07729 |       | 124.07729  | 0.00000   | 124.07193    | 124.07193      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 126.26993 |       | 126.26993  | 0.00000   | 126.26399    | 126.26399      |            | 0.00       | 0.00  | 126,269,930.00 | 1,000     |        | 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   |           | 392.79200 |       | 392.79200  | 0.00000   | 392.52200    | 392.52200      |            | 0.00       | 0.00  | 0.00           | 0         |        | 754.00        |
| IGOV             | On 05/02/2026 | Index Future       | 0.00   |           | 400.09900 |       | 400.09900  | 0.00000   | 399.82500    | 399.82500      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| IGOV             | On 07/05/2026 | Index Future       | 0.00   |           | 407.52700 |       | 407.52700  | 0.00000   | 407.24600    | 407.24600      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| IGOV             | On 06/08/2026 | Index Future       | 0.00   |           | 415.00400 |       | 415.00400  | 0.00000   | 414.71700    | 414.71700      |            | 0.00       | 0.00  | 0.00           | 0         |        | 0.00          |
| IGOV             | On 05/11/2026 | Index Future       | 0.00   |           | 422.43200 |       | 422.43200  | 0.00000   | 422.14000    | 422.14000      |            | 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          | 0.00 | 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          | 0.00 | 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          | 0.00 | 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   |           | 7.52313     |       | 107.19824  | 0.00000   | 7.52364      | 107.19769      |                   | 0.64       | 0.00  | 0.00          | 0.00 | 0               | 89,658.00     |
| R186             | On 05/02/2026 | Bond Future            | 0.00   |           | 7.55179     |       | 103.86238  | 0.00000   | 7.55248      | 103.86180      |                   | 0.67       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R186             | On 07/05/2026 | Bond Future            | 0.00   |           | 7.61917     |       | 105.76488  | 0.00000   | 7.62044      | 105.76413      |                   | 0.54       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R186             | On 06/08/2026 | Bond Future            | 0.00   |           | 7.77053     |       | 102.39435  | 0.00000   | 7.77339      | 102.39333      |                   | 0.38       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R186             | On 05/11/2026 | Bond Future            | 0.00   |           | 9.16072     |       | 104.17799  | 0.00000   | 9.17255      | 104.17662      |                   | 0.16       | 0.00  | 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          | 0.00 | 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          | 0.00 | 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          | 0.00 | 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          | 0.00 | 0               | 0.00          |
| R202             | On 06/11/2025 | Bond Future            | 0.00   |           | 277.58984   |       | 277.58984  | 0.00000   | 277.58033    | 277.58033      |                   | 0.00       | 0.00  | 0.00          | 0.00 | 0               | 1,033.00      |
| R202             | On 05/02/2026 | Bond Future            | 0.00   |           | 277.38484   |       | 277.38484  | 0.00000   | 277.37507    | 277.37507      |                   | 0.00       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R202             | On 07/05/2026 | Bond Future            | 0.00   |           | 282.53225   |       | 282.53225  | 0.00000   | 282.52184    | 282.52184      |                   | 0.00       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R202             | On 06/08/2026 | Bond Future            | 0.00   |           | 282.31057   |       | 282.31057  | 0.00000   | 282.29924    | 282.29924      |                   | 0.00       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R202             | On 05/11/2026 | Bond Future            | 0.00   |           | 287.30031   |       | 287.30031  | 0.00000   | 287.28781    | 287.28781      |                   | 0.00       | 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          | 0.00 | 0               | 0.00          |
| R2030            | On 06/11/2025 | Bond Future            | 0.00   |           | 8.04325     |       | 102.06746  | 0.00000   | 8.07515      | 101.95530      |                   | 4.00       | 0.00  | 0.00          | 0.00 | 0               | 139,289.00    |
| R2030            | On 06/11/2025 | Bond Future            | 8.72   | Call      | 2,388.10000 |       | 2.38810    | 0.00000   | 2,285.15000  | 2.28515        | 2,388.100         | 3.80       | 0.94  | 0.00          | 0.00 | 0               | 300.00        |
| R2030            | On 06/11/2025 | Bond Future            | 9.22   | Call      | 4,038.63000 |       | 4.03863    | 0.00000   | 3,926.99000  | 3.92699        | 4,038.630         | 3.69       | 1.00  | 0.00          | 0.00 | 0               | 300.00        |
| R2030            | On 06/11/2025 | Bond Future            | 10.08  | Put       | 0.00000     |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   | 3.71       | 0.00  | 0.00          | 0.00 | 0               | 300.00        |
| R2030            | On 05/02/2026 | Bond Future            | 0.00   |           | 8.08486     |       | 99.93339   | 0.00000   | 8.11914      | 99.81913       |                   | 3.98       | 0.00  | 0.00          | 0.00 | 0               | 53,679.00     |
| R2030            | On 07/05/2026 | Bond Future            | 0.00   |           | 8.14213     |       | 101.76385  | 0.00000   | 8.17916      | 101.64732      |                   | 3.77       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R2030            | On 06/08/2026 | Bond Future            | 0.00   |           | 8.21580     |       | 99.61615   | 0.00000   | 8.25608      | 99.49726       |                   | 3.67       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R2030            | On 05/11/2026 | Bond Future            | 0.00   |           | 8.30442     |       | 101.35171  | 0.00000   | 8.34831      | 101.23043      |                   | 3.44       | 0.00  | 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          | 0.00 | 0               | 0.00          |
| R2032            | On 06/11/2025 | Bond Future            | 0.00   |           | 8.76126     |       | 98.47614   | 0.00000   | 8.80344      | 98.27649       |                   | 6.20       | 0.00  | 4,529,902.44  | 0.00 | 46              | 155,739.00    |
| R2032            | On 06/11/2025 | Bond Future            | 9.40   | Call      | 3,075.30000 |       | 3.07530    | 0.00000   | 2,900.10000  | 2.90010        | 3,075.300         | 5.94       | 0.90  | 0.00          | 0.00 | 0               | 300.00        |
| R2032            | On 06/11/2025 | Bond Future            | 9.90   | Call      | 5,222.80000 |       | 5.22280    | 0.00000   | 5,025.97000  | 5.02597        | 5,222.800         | 5.87       | 0.99  | 0.00          | 0.00 | 0               | 300.00        |
| R2032            | On 06/11/2025 | Bond Future            | 10.89  | Put       | 0.00000     |       | 0.00000    | 0.00000   | 0.01000      | 0.00001        |                   | 5.92       | 0.00  | 0.00          | 0.00 | 0               | 300.00        |
| R2032            | On 05/02/2026 | Bond Future            | 0.00   |           | 8.83221     |       | 100.28418  | 0.00000   | 8.87664      | 100.08087      |                   | 6.01       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R2032            | On 07/05/2026 | Bond Future            | 0.00   |           | 8.90925     |       | 97.96146   | 0.00000   | 8.95616      | 97.75428       |                   | 6.01       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R2032            | On 06/08/2026 | Bond Future            | 0.00   |           | 8.99787     |       | 99.75320   | 0.00000   | 9.04754      | 99.54195       |                   | 5.74       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R2032            | On 05/11/2026 | Bond Future            | 0.00   |           | 9.10525     |       | 97.33433   | 0.00000   | 9.15791      | 97.11909       |                   | 5.72       | 0.00  | 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          | 0.00 | 0               | 0.00          |
| R2033            | On 06/11/2025 | Bond Future            | 0.00   |           | 8.94889     |       | 106.72680  | 0.00000   | 8.99103      | 106.49483      |                   | 6.28       | 0.00  | 0.00          | 0.00 | 0               | 28,645.00     |
| R2033            | On 05/02/2026 | Bond Future            | 0.00   |           | 9.02390     |       | 108.68633  | 0.00000   | 9.06814      | 108.45011      |                   | 6.11       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R2033            | On 07/05/2026 | Bond Future            | 0.00   |           | 9.10478     |       | 105.63410  | 0.00000   | 9.15133      | 105.39333      |                   | 5.94       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R2033            | On 06/08/2026 | Bond Future            | 0.00   |           | 9.19617     |       | 107.56584  | 0.00000   | 9.24524      | 107.32042      |                   | 5.73       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R2033            | On 05/11/2026 | Bond Future            | 0.00   |           | 9.30440     |       | 104.40058  | 0.00000   | 9.35618      | 104.15055      |                   | 5.36       | 0.00  | 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          | 0.00 | 0               | 0.00          |
| R2035            | On 06/11/2025 | Bond Future            | 0.00   |           | 9.54311     |       | 97.68110   | 0.00000   | 9.59549      | 97.37198       |                   | 8.02       | 0.00  | 24,810,999.40 | 0.00 | 254             | 120,223.00    |

| 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      | 2,012.50 | 0000  | 2.01250    | 0.00000   | 1,820.45     | 0000           | 1.82045           | 2,012.500  | 8.01  | 0.67        | 0.00            | 0             | 250.00     |
| R2035            | On 06/11/2025 | Bond Future        | 9.91   | Call      | 2,574.08 | 0000  | 2.57408    | 0.00000   | 2,351.86     | 0000           | 2.35186           | 2,574.080  | 7.93  | 0.76        | 0.00            | 0             | 2,000.00   |
| R2035            | On 06/11/2025 | Bond Future        | 10.08  | Call      | 3,342.54 | 0000  | 3.34254    | 0.00000   | 3,089.38     | 0000           | 3.08938           | 3,342.540  | 7.85  | 0.85        | 0.00            | 0             | 300.00     |
| R2035            | On 06/11/2025 | Bond Future        | 10.15  | Put       | 178.78   | 0000  | 0.17878    | 0.00000   | 224.29       | 0000           | 0.22429           | 178.780    | 7.83  | (0.12)      | 0.00            | 0             | 250.00     |
| R2035            | On 06/11/2025 | Bond Future        | 10.30  | Put       | 94.57    | 0000  | 0.09457    | 0.00000   | 122.36       | 0000           | 0.12236           | 94.570     | 7.80  | (0.07)      | 0.00            | 0             | 50.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.41  | Call      | 5,007.97 | 0000  | 5.00797    | 0.00000   | 4,717.44     | 0000           | 4.71744           | 5,007.970  | 7.79  | 0.95        | 0.00            | 0             | 2,000.00   |
| R2035            | On 06/11/2025 | Bond Future        | 10.44  | Call      | 5,165.55 | 0000  | 5.16555    | 0.00000   | 4,872.98     | 0000           | 4.87298           | 5,165.550  | 7.79  | 0.96        | 0.00            | 0             | 2,000.00   |
| R2035            | On 06/11/2025 | Bond Future        | 10.50  | Put       | 37.07    | 0000  | 0.03707    | 0.00000   | 50.08        | 0000           | 0.05008           | 37.070     | 7.78  | (0.03)      | 0.00            | 0             | 250.00     |
| R2035            | On 06/11/2025 | Bond Future        | 10.58  | Call      | 5,906.07 | 0000  | 5.90607    | 0.00000   | 5,606.21     | 0000           | 5.60621           | 5,906.070  | 7.77  | 0.98        | 0.00            | 0             | 300.00     |
| R2035            | On 06/11/2025 | Bond Future        | 10.68  | Put       | 14.40    | 0000  | 0.01440    | 0.00000   | 20.29        | 0000           | 0.02029           | 14.400     | 7.77  | (0.01)      | 0.00            | 0             | 8,500.00   |
| R2035            | On 06/11/2025 | Bond Future        | 10.94  | Call      | 7,814.25 | 0000  | 7.81425    | 0.00000   | 7,506.79     | 0000           | 7.50679           | 7,814.250  | 7.82  | 1.00        | 0.00            | 0             | 2,000.00   |
| R2035            | On 06/11/2025 | Bond Future        | 10.95  | Call      | 7,866.86 | 0000  | 7.86686    | 0.00000   | 7,559.32     | 0000           | 7.55932           | 7,866.860  | 7.82  | 1.00        | 0.00            | 0             | 250.00     |
| R2035            | On 06/11/2025 | Bond Future        | 11.43  | Put       | 0.15     | 0000  | 0.00015    | 0.00000   | 0.25         | 0000           | 0.00025           | 0.150      | 7.96  | 0.00        | 0.00            | 0             | 2,000.00   |
| R2035            | On 06/11/2025 | Bond Future        | 11.45  | Put       | 0.13     | 0000  | 0.00013    | 0.00000   | 0.22         | 0000           | 0.00022           | 0.130      | 7.96  | 0.00        | 0.00            | 0             | 250.00     |
| R2035            | On 06/11/2025 | Bond Future        | 11.67  | Put       | 0.03     | 0000  | 0.00003    | 0.00000   | 0.05         | 0000           | 0.00005           | 0.030      | 8.03  | 0.00        | 0.00            | 0             | 300.00     |
| R2035            | On 06/11/2025 | Bond Future        | 11.95  | Put       | 0.00     | 0000  | 0.00000    | 0.00000   | 0.01         | 0000           | 0.00001           |            | 8.05  | 0.00        | 0.00            | 0             | 250.00     |
| R2035            | On 06/11/2025 | Bond Future        | 11.99  | Put       | 0.00     | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000           |            | 8.05  | 0.00        | 0.00            | 0             | 2,000.00   |
| R2035            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.63     | 333   | 99.47459   | 0.00000   | 9.68         | 799            | 99.15973          |            | 7.88  | 0.00        | 0.00            | 0             | 0.00       |
| R2035            | On 05/02/2026 | Bond Future        | 10.17  | Call      | 3,811.96 | 0000  | 3.81196    | 0.00000   | 3,586.86     | 0000           | 3.58686           | 3,811.960  | 7.72  | 0.74        | 0.00            | 0             | 250.00     |
| R2035            | On 05/02/2026 | Bond Future        | 10.44  | Call      | 4,952.70 | 0000  | 4.95270    | 0.00000   | 4,697.12     | 0000           | 4.69712           | 4,952.700  | 7.69  | 0.83        | 0.00            | 0             | 2,000.00   |
| R2035            | On 05/02/2026 | Bond Future        | 10.67  | Put       | 259.47   | 0000  | 0.25947    | 0.00000   | 298.74       | 0000           | 0.29874           | 259.470    | 7.68  | (0.11)      | 0.00            | 0             | 250.00     |
| R2035            | On 05/02/2026 | Bond Future        | 10.94  | Call      | 7,299.73 | 0000  | 7.29973    | 0.00000   | 7,007.85     | 0000           | 7.00785           | 7,299.730  | 7.73  | 0.94        | 0.00            | 0             | 2,000.00   |
| R2035            | On 05/02/2026 | Bond Future        | 11.17  | Put       | 74.12    | 0000  | 0.07412    | 0.00000   | 88.07        | 0000           | 0.08807           | 74.120     | 7.79  | (0.04)      | 0.00            | 0             | 250.00     |
| R2035            | On 05/02/2026 | Bond Future        | 12.44  | Put       | 1.17     | 0000  | 0.00117    | 0.00000   | 1.52         | 0000           | 0.00152           | 1.170      | 7.93  | 0.00        | 0.00            | 0             | 2,000.00   |
| R2035            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.72     | 328   | 96.79388   | 0.00000   | 9.78         | 030            | 96.47317          |            | 8.13  | 0.00        | 0.00            | 0             | 0.00       |
| R2035            | On 07/05/2026 | Bond Future        | 9.64   | Call      | 2,396.06 | 0000  | 2.39606    | 0.00000   | 2,249.06     | 0000           | 2.24906           | 2,396.060  | 8.36  | 0.49        | 0.00            | 0             | 250.00     |
| R2035            | On 07/05/2026 | Bond Future        | 9.66   | Call      | 2,443.38 | 0000  | 2.44338    | 0.00000   | 2,294.20     | 0000           | 2.29420           | 2,443.380  | 8.35  | 0.49        | 0.00            | 0             | 200.00     |
| R2035            | On 07/05/2026 | Bond Future        | 9.71   | Call      | 2,565.31 | 0000  | 2.56531    | 0.00000   | 2,410.65     | 0000           | 2.41065           | 2,565.310  | 8.31  | 0.51        | 0.00            | 0             | 350.00     |
| R2035            | On 07/05/2026 | Bond Future        | 10.14  | Put       | 1,510.02 | 0000  | 1.51002    | 0.00000   | 1,628.24     | 0000           | 1.62824           | 1,510.020  | 8.07  | (0.34)      | 0.00            | 0             | 250.00     |
| R2035            | On 07/05/2026 | Bond Future        | 10.16  | Put       | 1,467.92 | 0000  | 1.46792    | 0.00000   | 1,583.97     | 0000           | 1.58397           | 1,467.920  | 8.07  | (0.34)      | 0.00            | 0             | 200.00     |
| R2035            | On 07/05/2026 | Bond Future        | 10.21  | Put       | 1,366.23 | 0000  | 1.36623    | 0.00000   | 1,476.91     | 0000           | 1.47691           | 1,366.230  | 8.05  | (0.32)      | 0.00            | 0             | 350.00     |
| R2035            | On 07/05/2026 | Bond Future        | 10.64  | Put       | 711.79   | 0000  | 0.71179    | 0.00000   | 781.33       | 0000           | 0.78133           | 711.790    | 7.99  | (0.20)      | 0.00            | 0             | 250.00     |
| R2035            | On 07/05/2026 | Bond Future        | 10.66  | Put       | 689.36   | 0000  | 0.68936    | 0.00000   | 757.25       | 0000           | 0.75725           | 689.360    | 7.99  | (0.19)      | 0.00            | 0             | 200.00     |
| R2035            | On 07/05/2026 | Bond Future        | 10.71  | Put       | 636.17   | 0000  | 0.63617    | 0.00000   | 700.06       | 0000           | 0.70006           | 636.170    | 7.99  | (0.18)      | 0.00            | 0             | 350.00     |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.82     | 378   | 98.56458   | 0.00000   | 9.88         | 340            | 98.23777          |            | 7.95  | 0.00        | 0.00            | 0             | 0.00       |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.94     | 103   | 95.78287   | 0.00000   | 10.00        | 340            | 95.44999          |            | 8.12  | 0.00        | 0.00            | 0             | 0.00       |
| R2035            | On 28/02/2035 | Price Contribution | 0.00   |           | 100.00   | 0000  | 0.00000    | 0.00000   | 100.00       | 0000           | 0.00000           |            | 0.00  | 0.00        | 0.00            | 0             | 0.00       |
| R2037            | On 06/11/2025 | Bond Future        | 0.00   |           | 10.08    | 637   | 91.83941   | 0.00000   | 10.13        | 356            | 91.55009          |            | 9.00  | 0.00        | 235,843,604.88  | 2,568         | 185,904.00 |
| R2037            | On 06/11/2025 | Bond Future        | 10.50  | Call      | 2,891.76 | 0000  | 2.89176    | 0.00000   | 2,676.48     | 0000           | 2.67648           | 2,891.760  | 8.86  | 0.79        | 0.00            | 0             | 300.00     |
| R2037            | On 06/11/2025 | Bond Future        | 11.00  | Call      | 5,434.04 | 0000  | 5.43404    | 0.00000   | 5,160.53     | 0000           | 5.16053           | 5,434.040  | 8.78  | 0.96        | 0.00            | 0             | 300.00     |
| R2037            | On 06/11/2025 | Bond Future        | 12.16  | Put       | 0.08     | 0000  | 0.00008    | 0.00000   | 0.13         | 0000           | 0.00013           | 0.080      | 9.14  | 0.00        | 0.00            | 0             | 300.00     |
| R2037            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.18    | 179   | 89.26701   | 0.00000   | 10.23        | 082            | 88.97241          |            | 9.38  | 0.00        | 0.00            | 0             | 5.00       |
| R2037            | On 05/02/2026 | Bond Future        | 10.65  | Call      | 3,734.23 | 0000  | 3.73423    | 0.00000   | 3,533.23     | 0000           | 3.53323           | 3,734.230  | 9.23  | 0.71        | 0.00            | 0             | 1,930.00   |
| R2037            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 4,784.74 | 0000  | 4.78474    | 0.00000   | 4,556.24     | 0000           | 4.55624           | 4,784.740  | 9.21  | 0.80        | 0.00            | 0             | 1,970.00   |
| R2037            | On 05/02/2026 | Bond Future        | 11.36  | Put       | 219.81   | 0000  | 0.21981    | 0.00000   | 250.12       | 0000           | 0.25012           | 219.810    | 9.26  | (0.09)      | 0.00            | 0             | 1,930.00   |
| R2037            | On 05/02/2026 | Bond Future        | 11.40  | Call      | 7,141.03 | 0000  | 7.14103    | 0.00000   | 6,874.58     | 0000           | 6.87458           | 7,141.030  | 9.28  | 0.92        | 0.00            | 0             | 1,030.00   |
| R2037            | On 05/02/2026 | Bond Future        | 11.86  | Put       | 66.28    | 0000  | 0.06628    | 0.00000   | 77.38        | 0000           | 0.07738           | 66.280     | 9.45  | (0.03)      | 0.00            | 0             | 1,930.00   |
| R2037            | On 05/02/2026 | Bond Future        | 12.27  | Put       | 22.28    | 0000  | 0.02228    | 0.00000   | 26.58        | 0000           | 0.02658           | 22.280     | 9.59  | (0.01)      | 0.00            | 0             | 1,970.00   |

| 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 |
|------------------|---------------|--------------------|--------|-----------|----------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|-------------|------|-----------------|---------------|
| R2037            | On 05/02/2026 | Bond Future        | 12.73  | Put       | 5.05     | 000   | 0.00505    | 0.00000   | 6.20000      | 0.00620        | 5.050             | 9.59       | 0.00   | 0.00        | 0.00 | 0               | 1,030.00      |
| R2037            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.28    | 667   | 90.90195   | 0.00000   | 10.33767     | 90.60179       |                   | 9.30       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2037            | On 07/05/2026 | Bond Future        | 10.95  | Call      | 4,967.97 | 000   | 4.96797    | 0.00000   | 4,756.17000  | 4.75617        | 4,967.970         | 9.20       | 0.73   | 0.00        | 0.00 | 0               | 142.00        |
| R2037            | On 07/05/2026 | Bond Future        | 12.40  | Put       | 127.70   | 000   | 0.12770    | 0.00000   | 142.43000    | 0.14243        | 127.700           | 9.77       | (0.04) | 0.00        | 0.00 | 0               | 142.00        |
| R2037            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.40    | 318   | 88.30466   | 0.00000   | 10.45634     | 87.99879       |                   | 9.63       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 2,380.86 | 000   | 2.38086    | 0.00000   | 2,261.26000  | 2.26126        | 2,380.860         | 9.97       | 0.41   | 0.00        | 0.00 | 0               | 2,541.00      |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 2,408.92 | 000   | 2.40892    | 0.00000   | 2,537.76000  | 2.53776        | 2,408.920         | 9.58       | (0.40) | 0.00        | 0.00 | 0               | 2,541.00      |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 1,277.22 | 000   | 1.27722    | 0.00000   | 1,359.62000  | 1.35962        | 1,277.220         | 9.70       | (0.25) | 0.00        | 0.00 | 0               | 2,541.00      |
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.52    | 309   | 89.84212   | 0.00000   | 10.57843     | 89.53062       |                   | 9.49       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2037            | On 31/01/2037 | Price Contribution | 0.00   |           | 100.00   | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2038            | On 06/11/2025 | Bond Future        | 0.00   |           | 10.15    | 005   | 106.27773  | 0.00000   | 10.20247     | 105.90054      |                   | 8.76       | 0.00   | 0.00        | 0.00 | 0               | 6,697.00      |
| R2038            | On 06/11/2025 | Bond Future        | 10.98  | Call      | 5,826.70 | 000   | 5.82670    | 0.00000   | 5,474.21000  | 5.47421        | 5,826.700         | 8.56       | 0.95   | 0.00        | 0.00 | 0               | 1,770.00      |
| R2038            | On 06/11/2025 | Bond Future        | 12.33  | Put       | 0.02     | 000   | 0.00002    | 0.00000   | 0.04000      | 0.00004        | 0.020             | 8.94       | 0.00   | 0.00        | 0.00 | 0               | 1,770.00      |
| R2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.25    | 034   | 108.22900  | 0.00000   | 10.30484     | 107.84489      |                   | 8.76       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.35    | 585   | 104.72700  | 0.00000   | 10.41257     | 104.33567      |                   | 8.74       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.47    | 007   | 106.64196  | 0.00000   | 10.52917     | 106.24317      |                   | 8.68       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.59    | 630   | 103.01909  | 0.00000   | 10.65791     | 102.61293      |                   | 8.75       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2038            | On 31/03/2038 | Price Contribution | 0.00   |           | 100.00   | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 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   | 100.00000    | 100.00000      |                   | 0.00       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2040            | On 06/11/2025 | Bond Future        | 0.00   |           | 10.53    | 036   | 91.33500   | 0.00000   | 10.60314     | 90.85012       |                   | 9.89       | 0.00   | 0.00        | 0.00 | 0               | 35,838.00     |
| R2040            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.63    | 197   | 88.50289   | 0.00000   | 10.70746     | 88.00903       |                   | 10.37      | 0.00   | 0.00        | 0.00 | 0               | 36,614.00     |
| R2040            | On 05/02/2026 | Bond Future        | 10.35  | Call      | 1,609.45 | 000   | 1.60945    | 0.00000   | 1,431.08000  | 1.43108        | 1,609.450         | 10.68      | 0.39   | 0.00        | 0.00 | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 10.75  | Put       | 1,963.78 | 000   | 1.96378    | 0.00000   | 2,194.34000  | 2.19434        | 1,963.780         | 10.37      | (0.43) | 0.00        | 0.00 | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 11.15  | Put       | 980.77   | 000   | 0.98077    | 0.00000   | 1,127.27000  | 1.12727        | 980.770           | 10.21      | (0.27) | 0.00        | 0.00 | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 11.82  | Call      | 7,565.68 | 000   | 7.56568    | 0.00000   | 7,122.25000  | 7.12225        | 7,565.680         | 10.24      | 0.91   | 0.00        | 0.00 | 0               | 475.00        |
| R2040            | On 05/02/2026 | Bond Future        | 13.23  | Put       | 5.55     | 000   | 0.00555    | 0.00000   | 7.47000      | 0.00747        | 5.550             | 10.63      | 0.00   | 0.00        | 0.00 | 0               | 475.00        |
| R2040            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.74    | 205   | 90.12373   | 0.00000   | 10.82038     | 89.62072       |                   | 10.31      | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2040            | On 07/05/2026 | Bond Future        | 10.70  | Call      | 2,935.63 | 000   | 2.93563    | 0.00000   | 2,695.55000  | 2.69555        | 2,935.630         | 10.52      | 0.50   | 0.00        | 0.00 | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 11.12  | Call      | 4,299.42 | 000   | 4.29942    | 0.00000   | 3,988.68000  | 3.98868        | 4,299.420         | 10.27      | 0.64   | 0.00        | 0.00 | 0               | 820.00        |
| R2040            | On 07/05/2026 | Bond Future        | 11.72  | Put       | 826.05   | 000   | 0.82605    | 0.00000   | 931.93000    | 0.93193        | 826.050           | 10.24      | (0.19) | 0.00        | 0.00 | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 12.03  | Put       | 517.86   | 000   | 0.51786    | 0.00000   | 591.39000    | 0.59139        | 517.860           | 10.32      | (0.13) | 0.00        | 0.00 | 0               | 820.00        |
| R2040            | On 07/05/2026 | Bond Future        | 12.22  | Put       | 391.88   | 000   | 0.39188    | 0.00000   | 450.32000    | 0.45032        | 391.880           | 10.43      | (0.10) | 0.00        | 0.00 | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 12.53  | Put       | 245.59   | 000   | 0.24559    | 0.00000   | 285.02000    | 0.28502        | 245.590           | 10.62      | (0.07) | 0.00        | 0.00 | 0               | 820.00        |
| R2040            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.86    | 318   | 87.26148   | 0.00000   | 10.94462     | 86.74904       |                   | 10.73      | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2040            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.98    | 633   | 88.78038   | 0.00000   | 11.07089     | 88.25864       |                   | 10.61      | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2040            | On 31/01/2040 | Price Contribution | 0.00   |           | 100.00   | 000   | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   | 0.00       | 0.00   | 0.00        | 0.00 | 0               | 0.00          |
| R2044            | On 06/11/2025 | Bond Future        | 0.00   |           | 10.82    | 062   | 86.09007   | 0.00000   | 10.88312     | 85.66273       |                   | 10.79      | 0.00   | 0.00        | 0.00 | 0               | 129,695.00    |
| R2044            | On 06/11/2025 | Bond Future        | 11.25  | Call      | 3,299.25 | 000   | 3.29925    | 0.00000   | 2,976.99000  | 2.97699        | 3,299.250         | 10.63      | 0.79   | 0.00        | 0.00 | 0               | 11,000.00     |
| R2044            | On 06/11/2025 | Bond Future        | 11.75  | Put       | 60.31    | 000   | 0.06031    | 0.00000   | 83.33000     | 0.08333        | 60.310            | 10.55      | (0.04) | 0.00        | 0.00 | 0               | 11,000.00     |
| R2044            | On 06/11/2025 | Bond Future        | 12.00  | Put       | 18.29    | 000   | 0.01829    | 0.00000   | 26.79000     | 0.02679        | 18.290            | 10.55      | (0.01) | 0.00        | 0.00 | 0               | 5,800.00      |
| R2044            | On 06/11/2025 | Bond Future        | 12.20  | Put       | 6.85     | 000   | 0.00685    | 0.00000   | 10.48000     | 0.01048        | 6.850             | 10.65      | (0.01) | 0.00        | 0.00 | 0               | 5,600.00      |
| R2044            | On 06/11/2025 | Bond Future        | 12.25  | Put       | 5.31     | 000   | 0.00531    | 0.00000   | 8.21000      | 0.00821        | 5.310             | 10.68      | 0.00   | 0.00        | 0.00 | 0               | 5,800.00      |
| R2044            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.92    | 252   | 83.28692   | 0.00000   | 10.98725     | 82.85170       |                   | 11.33      | 0.00   | 0.00        | 0.00 | 0               | 16.00         |
| R2044            | On 05/02/2026 | Bond Future        | 10.07  | Call      | 693.88   | 000   | 0.69388    | 0.00000   | 617.86000    | 0.61786        | 693.880           | 12.37      | 0.20   | 0.00        | 0.00 | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 2,347.71 | 000   | 2.34771    | 0.00000   | 2,142.41000  | 2.14241        | 2,347.710         | 11.41      | 0.50   | 0.00        | 0.00 | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.25  | Put       | 1,422.62 | 000   | 1.42262    | 0.00000   | 1,585.41000  | 1.58541        | 1,422.620         | 11.21      | (0.34) | 0.00        | 0.00 | 0               | 4,500.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.45  | Put       | 991.65   | 000   | 0.99165    | 0.00000   | 1,119.02000  | 1.11902        | 991.650           | 11.15      | (0.26) | 0.00        | 0.00 | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.50  | Put       | 901.36   | 000   | 0.90136    | 0.00000   | 1,020.47000  | 1.02047        | 901.360           | 11.14      | (0.25) | 0.00        | 0.00 | 0               | 4,500.00      |

| 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     |            |       |             |                 |               |            |
| R2044            | On 07/05/2026 | Bond Future        | 0.00   |           | 11.03193  |       | 84.81219   | 0.00000   | 11.09899     | 84.36892       |            | 11.28      |       | 0.00        | 0.00            | 0             | 0.00       |
| R2044            | On 06/08/2026 | Bond Future        | 0.00   |           | 11.15156  |       | 81.97802   | 0.00000   | 11.22118     | 81.52642       |            | 11.78      |       | 0.00        | 0.00            | 0             | 0.00       |
| R2044            | On 05/11/2026 | Bond Future        | 0.00   |           | 11.27225  |       | 83.40474   | 0.00000   | 11.34442     | 82.94497       |            | 11.66      |       | 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 06/11/2025 | Bond Future        | 0.00   |           | 10.79964  |       | 84.55190   | 0.00000   | 10.86211     | 84.10596       |            | 11.34      |       | 0.00        | 0.00            | 0             | 218,736.00 |
| R2048            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.90000  |       | 86.10431   | 0.00000   | 10.96468     | 85.65019       |            | 11.32      |       | 0.00        | 0.00            | 0             | 0.00       |
| R2048            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.99889  |       | 83.24202   | 0.00000   | 11.06582     | 82.77946       |            | 11.88      |       | 0.00        | 0.00            | 0             | 260.00     |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 11.10586  |       | 84.76459   | 0.00000   | 11.17523     | 84.29336       |            | 11.77      |       | 0.00        | 0.00            | 0             | 0.00       |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 11.22293  |       | 81.80506   | 0.00000   | 11.29483     | 81.32537       |            | 12.29      |       | 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   |           | 10.69626  |       | 109.49694  | 0.00000   | 10.75871     | 108.90976      |            | 11.31      |       | 0.00        | 437,987.76      | 4             | 28,906.00  |
| R2053            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.79020  |       | 111.50729  | 0.00000   | 10.85484     | 110.90936      |            | 11.44      |       | 0.00        | 0.00            | 0             | 0.00       |
| R2053            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.88758  |       | 107.68826  | 0.00000   | 10.95454     | 107.07918      |            | 11.54      |       | 0.00        | 0.00            | 0             | 10,000.00  |
| R2053            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.99132  |       | 109.65726  | 0.00000   | 11.06075     | 109.03671      |            | 11.60      |       | 0.00        | 0.00            | 0             | 0.00       |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 11.10338  |       | 105.70864  | 0.00000   | 11.17540     | 105.07686      |            | 12.05      |       | 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   |           | 9.78509   |       | 77.97698   | 0.00000   | 9.83214      | 77.72183       |            | 9.21       |       | 0.00        | 11,150,708.14   | 143           | 19,984.00  |
| R209             | On 05/02/2026 | Bond Future        | 0.00   |           | 9.86969   |       | 79.40867   | 0.00000   | 9.91850      | 79.14884       |            | 9.16       |       | 0.00        | 0.00            | 0             | 0.00       |
| R209             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.95871   |       | 77.71201   | 0.00000   | 10.00941     | 77.44725       |            | 9.44       |       | 0.00        | 0.00            | 0             | 0.00       |
| R209             | On 06/08/2026 | Bond Future        | 0.00   |           | 10.05586  |       | 79.13344   | 0.00000   | 10.10857     | 78.86368       |            | 9.31       |       | 0.00        | 0.00            | 0             | 0.00       |
| R209             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.16443  |       | 77.36325   | 0.00000   | 10.21927     | 77.08848       |            | 9.50       |       | 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   |           | 252.79689 |       | 252.79689  | 0.00000   | 252.73131    | 252.73131      |            | 0.00       |       | 0.00        | 0.00            | 0             | 1,206.00   |
| R210             | On 05/02/2026 | Bond Future        | 0.00   |           | 257.49983 |       | 257.49983  | 0.00000   | 257.43294    | 257.43294      |            | 0.00       |       | 0.00        | 0.00            | 0             | 0.00       |
| R210             | On 07/05/2026 | Bond Future        | 0.00   |           | 258.77846 |       | 258.77846  | 0.00000   | 258.70994    | 258.70994      |            | 0.00       |       | 0.00        | 0.00            | 0             | 0.00       |
| R210             | On 06/08/2026 | Bond Future        | 0.00   |           | 263.57452 |       | 263.57452  | 0.00000   | 263.50409    | 263.50409      |            | 0.00       |       | 0.00        | 0.00            | 0             | 0.00       |
| R210             | On 05/11/2026 | Bond Future        | 0.00   |           | 264.67989 |       | 264.67989  | 0.00000   | 264.60649    | 264.60649      |            | 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   |           | 8.37489   |       | 95.58517   | 0.00000   | 8.41713      | 95.41376       |            | 5.42       |       | 0.00        | 0.00            | 0             | 84,626.00  |
| R213             | On 05/02/2026 | Bond Future        | 0.00   |           | 8.43553   |       | 97.34015   | 0.00000   | 8.48034      | 97.16560       |            | 5.17       |       | 0.00        | 0.00            | 0             | 23.00      |
| R213             | On 07/05/2026 | Bond Future        | 0.00   |           | 8.49598   |       | 95.57184   | 0.00000   | 8.54360      | 95.39394       |            | 5.07       |       | 0.00        | 0.00            | 0             | 0.00       |
| R213             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.56867   |       | 97.32054   | 0.00000   | 8.61950      | 97.13916       |            | 4.76       |       | 0.00        | 0.00            | 0             | 0.00       |
| R213             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.66776   |       | 95.46875   | 0.00000   | 8.72213      | 95.28393       |            | 4.68       |       | 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   |           | 10.46560  |       | 71.33681   | 0.00000   | 10.53817     | 70.91434       |            | 10.90      |       | 0.00        | 0.00            | 0             | 36,853.00  |
| R214             | On 05/02/2026 | Bond Future        | 0.00   |           | 10.55939  |       | 72.64658   | 0.00000   | 10.63443     | 72.21634       |            | 10.88      |       | 0.00        | 0.00            | 0             | 0.00       |
| R214             | On 07/05/2026 | Bond Future        | 0.00   |           | 10.65200  |       | 70.67945   | 0.00000   | 10.72955     | 70.24124       |            | 11.35      |       | 0.00        | 0.00            | 0             | 0.00       |
| R214             | On 06/08/2026 | Bond Future        | 0.00   |           | 10.75249  |       | 71.97242   | 0.00000   | 10.83275     | 71.52603       |            | 11.27      |       | 0.00        | 0.00            | 0             | 0.00       |
| R214             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.86379  |       | 69.93135   | 0.00000   | 10.94686     | 69.47692       |            | 11.70      |       | 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 : | 464,110,807.62 | 4,515 | 1,592,612.00 |
| Grand Total:            | 464,110,807.62 | 4,515 | 1,592,612.00 |