

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2025

| 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   |           | 1,217.19400 |       | 1,217.19400 | 0.00000   | 1,213.56400  | 1,213.56400    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| AL37             | On 05/02/2026 | Index Future       | 0.00   |           | 1,239.32100 |       | 1,239.32100 | 0.00000   | 1,235.62400  | 1,235.62400    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| AL37             | On 07/05/2026 | Index Future       | 0.00   |           | 1,262.15600 |       | 1,262.15600 | 0.00000   | 1,258.39000  | 1,258.39000    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| AL37             | On 06/08/2026 | Index Future       | 0.00   |           | 1,285.04600 |       | 1,285.04600 | 0.00000   | 1,281.20800  | 1,281.20800    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| AL37             | On 05/11/2026 | Index Future       | 0.00   |           | 1,308.05600 |       | 1,308.05600 | 0.00000   | 1,304.14700  | 1,304.14700    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| AL7T             | On 06/11/2025 | Index Future       | 0.00   |           | 1,511.01400 |       | 1,511.01400 | 0.00000   | 1,504.04300  | 1,504.04300    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| AL7T             | On 05/02/2026 | Index Future       | 0.00   |           | 1,538.48200 |       | 1,538.48200 | 0.00000   | 1,531.38300  | 1,531.38300    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| AL7T             | On 07/05/2026 | Index Future       | 0.00   |           | 1,566.82900 |       | 1,566.82900 | 0.00000   | 1,559.59800  | 1,559.59800    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| AL7T             | On 06/08/2026 | Index Future       | 0.00   |           | 1,595.24400 |       | 1,595.24400 | 0.00000   | 1,587.87900  | 1,587.87900    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| AL7T             | On 05/11/2026 | Index Future       | 0.00   |           | 1,623.80900 |       | 1,623.80900 | 0.00000   | 1,616.30700  | 1,616.30700    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| ALBI             | On 06/11/2025 | Index Future       | 0.00   |           | 1,275.52000 |       | 1,275.52000 | 0.00000   | 1,270.20800  | 1,270.20800    |                   | 0.00       | 0.00  | 0.00          | 0               | 76.00         |
| ALBI             | On 05/02/2026 | Index Future       | 0.00   |           | 1,298.70700 |       | 1,298.70700 | 0.00000   | 1,293.29800  | 1,293.29800    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| ALBI             | On 07/05/2026 | Index Future       | 0.00   |           | 1,322.63600 |       | 1,322.63600 | 0.00000   | 1,317.12600  | 1,317.12600    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| ALBI             | On 06/08/2026 | Index Future       | 0.00   |           | 1,346.62300 |       | 1,346.62300 | 0.00000   | 1,341.01000  | 1,341.01000    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| ALBI             | On 05/11/2026 | Index Future       | 0.00   |           | 1,370.73600 |       | 1,370.73600 | 0.00000   | 1,365.01900  | 1,365.01900    |                   | 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   |           | 9.66376     |       | 89.45271    | 0.00000   | 9.74295      | 89.05782       |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| ES33             | On 05/02/2026 | Bond Future        | 0.00   |           | 9.76601     |       | 91.10093    | 0.00000   | 9.84894      | 90.69853       |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| ES33             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.86588     |       | 89.00639    | 0.00000   | 9.95274      | 88.59630       |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| ES33             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.97807     |       | 90.65737    | 0.00000   | 10.06931     | 90.23900       |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| ES33             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.10543    |       | 88.48749    | 0.00000   | 10.20134     | 88.06087       |                   | 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   |           | 10.35586    |       | 85.87034    | 0.00000   | 10.42931     | 85.36187       |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| ES42             | On 05/02/2026 | Bond Future        | 0.00   |           | 10.44487    |       | 87.45260    | 0.00000   | 10.52089     | 86.93442       |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| ES42             | On 07/05/2026 | Bond Future        | 0.00   |           | 10.53559    |       | 84.81991    | 0.00000   | 10.61431     | 84.29188       |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| ES42             | On 06/08/2026 | Bond Future        | 0.00   |           | 10.63230    |       | 86.39253    | 0.00000   | 10.71389     | 85.85409       |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| ES42             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.73589    |       | 83.67508    | 0.00000   | 10.82051     | 83.12629       |                   | 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   |           | 1,253.12400 |       | 1,253.12400 | 0.00000   | 1,248.04800  | 1,248.04800    |                   | 0.00       | 0.00  | 0.00          | 0               | 619.00        |
| GOVI             | On 05/02/2026 | GOVI               | 0.00   |           | 1,275.90400 |       | 1,275.90400 | 0.00000   | 1,270.73400  | 1,270.73400    |                   | 0.00       | 0.00  | 0.00          | 0               | 8.00          |
| GOVI             | On 07/05/2026 | GOVI               | 0.00   |           | 1,299.41300 |       | 1,299.41300 | 0.00000   | 1,294.14700  | 1,294.14700    |                   | 0.00       | 0.00  | 0.00          | 0               | 42.00         |
| GOVI             | On 06/08/2026 | GOVI               | 0.00   |           | 1,322.97800 |       | 1,322.97800 | 0.00000   | 1,317.61400  | 1,317.61400    |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| GOVI             | On 05/11/2026 | GOVI               | 0.00   |           | 1,346.66800 |       | 1,346.66800 | 0.00000   | 1,341.20400  | 1,341.20400    |                   | 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   |           | 141.73000   |       | 141.73000   | 0.00000   | 141.92368    | 141.92368      |                   | 0.00       | 0.00  | 70,865,000.00 | 500             | 4,273.00      |
| I2029            | On 05/02/2026 | Bond Future        | 0.00   |           | 144.34148   |       | 144.34148   | 0.00000   | 144.53824    | 144.53824      |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| I2029            | On 07/05/2026 | Bond Future        | 0.00   |           | 145.57145   |       | 145.57145   | 0.00000   | 145.77158    | 145.77158      |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| I2029            | On 06/08/2026 | Bond Future        | 0.00   |           | 148.27329   |       | 148.27329   | 0.00000   | 148.47609    | 148.47609      |                   | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 149.44410   |       | 149.44410   | 0.00000   | 149.64926    | 149.64926      |                   | 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 | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-----------|-------|------------|-----------|--------------|----------------|-----------------------|-------|-------------|-----------------|---------------|
|                  |               |                    |        |           |           |       |            |           |              |                | Option                |       |             |                 |               |
| I2031            | On 06/11/2025 | Bond Future        | 0.00   |           | 112.52188 |       | 112.52188  | 0.00000   | 112.42829    | 112.42829      |                       | 2.29  | 0.00        | 0.00            | 0 2,442.00    |
| I2031            | On 05/02/2026 | Bond Future        | 0.00   |           | 112.20429 |       | 112.20429  | 0.00000   | 112.10859    | 112.10859      |                       | 2.18  | 0.00        | 0.00            | 0 0.00        |
| I2031            | On 07/05/2026 | Bond Future        | 0.00   |           | 114.29827 |       | 114.29827  | 0.00000   | 114.20057    | 114.20057      |                       | 2.03  | 0.00        | 0.00            | 0 0.00        |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 113.98863 |       | 113.98863  | 0.00000   | 113.88816    | 113.88816      |                       | 1.95  | 0.00        | 0.00            | 0 0.00        |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 116.02974 |       | 116.02974  | 0.00000   | 115.92651    | 115.92651      |                       | 1.80  | 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   |           | 135.38594 |       | 135.38594  | 0.00000   | 135.57131    | 135.57131      |                       | 0.00  | 0.00        | 0.00            | 0 20,091.00   |
| I2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 137.88051 |       | 137.88051  | 0.00000   | 138.06884    | 138.06884      |                       | 0.00  | 0.00        | 0.00            | 0 155.00      |
| I2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 138.88782 |       | 138.88782  | 0.00000   | 139.07945    | 139.07945      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 141.46566 |       | 141.46566  | 0.00000   | 141.65981    | 141.65981      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 142.41043 |       | 142.41043  | 0.00000   | 142.60685    | 142.60685      |                       | 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   |           | 146.61942 |       | 146.61942  | 0.00000   | 146.52520    | 146.52520      |                       | 0.00  | 0.00        | 0.00            | 0 2,931.00    |
| I2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 147.15039 |       | 147.15039  | 0.00000   | 147.05389    | 147.05389      |                       | 0.00  | 0.00        | 0.00            | 0 163.00      |
| I2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 149.89652 |       | 149.89652  | 0.00000   | 149.79798    | 149.79798      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 150.47173 |       | 150.47173  | 0.00000   | 150.37012    | 150.37012      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 153.16716 |       | 153.16716  | 0.00000   | 153.06252    | 153.06252      |                       | 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 06/11/2025 | Bond Future        | 0.00   |           | 114.65060 |       | 114.65060  | 0.00000   | 114.57772    | 114.57772      |                       | 5.26  | 0.00        | 0.00            | 0 0.00        |
| I2043            | On 05/02/2026 | Bond Future        | 0.00   |           | 113.94684 |       | 113.94684  | 0.00000   | 113.87207    | 113.87207      |                       | 5.27  | 0.00        | 0.00            | 0 0.00        |
| I2043            | On 07/05/2026 | Bond Future        | 0.00   |           | 116.07326 |       | 116.07326  | 0.00000   | 115.99696    | 115.99696      |                       | 5.24  | 0.00        | 0.00            | 0 0.00        |
| I2043            | On 06/08/2026 | Bond Future        | 0.00   |           | 115.36392 |       | 115.36392  | 0.00000   | 115.28514    | 115.28514      |                       | 5.35  | 0.00        | 0.00            | 0 0.00        |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 117.42921 |       | 117.42921  | 0.00000   | 117.34801    | 117.34801      |                       | 5.29  | 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   |           | 125.47572 |       | 125.47572  | 0.00000   | 125.30236    | 125.30236      |                       | 0.00  | 0.00        | 0.00            | 0 11,659.00   |
| I2046            | On 05/02/2026 | Bond Future        | 0.00   |           | 127.78755 |       | 127.78755  | 0.00000   | 127.61081    | 127.61081      |                       | 0.00  | 0.00        | 0.00            | 0 12,207.00   |
| I2046            | On 07/05/2026 | Bond Future        | 0.00   |           | 127.87221 |       | 127.87221  | 0.00000   | 127.69186    | 127.69186      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2046            | On 06/08/2026 | Bond Future        | 0.00   |           | 130.24511 |       | 130.24511  | 0.00000   | 130.06040    | 130.06040      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 130.24299 |       | 130.24299  | 0.00000   | 130.05375    | 130.05375      |                       | 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   |           | 126.91033 |       | 126.91033  | 0.00000   | 126.82871    | 126.82871      |                       | 0.00  | 0.00        | 0.00            | 0 7,481.00    |
| I2050            | On 05/02/2026 | Bond Future        | 0.00   |           | 126.82953 |       | 126.82953  | 0.00000   | 126.74606    | 126.74606      |                       | 0.00  | 0.00        | 0.00            | 0 10,839.00   |
| I2050            | On 07/05/2026 | Bond Future        | 0.00   |           | 129.19652 |       | 129.19652  | 0.00000   | 129.11105    | 129.11105      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2050            | On 06/08/2026 | Bond Future        | 0.00   |           | 129.13506 |       | 129.13506  | 0.00000   | 129.04705    | 129.04705      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 131.44816 |       | 131.44816  | 0.00000   | 131.35749    | 131.35749      |                       | 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 06/11/2025 | Bond Future        | 0.00   |           | 116.07231 |       | 116.07231  | 0.00000   | 115.99839    | 115.99839      |                       | 7.41  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 05/02/2026 | Bond Future        | 0.00   |           | 115.39475 |       | 115.39475  | 0.00000   | 115.31904    | 115.31904      |                       | 7.48  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 07/05/2026 | Bond Future        | 0.00   |           | 117.54812 |       | 117.54812  | 0.00000   | 117.47077    | 117.47077      |                       | 7.48  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 06/08/2026 | Bond Future        | 0.00   |           | 116.86618 |       | 116.86618  | 0.00000   | 116.78635    | 116.78635      |                       | 7.68  | 0.00        | 0.00            | 0 0.00        |
| I2058            | On 05/11/2026 | Bond Future        | 0.00   |           | 118.95829 |       | 118.95829  | 0.00000   | 118.87614    | 118.87614      |                       | 7.67  | 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   |           | 401.31900 |       | 401.31900  | 0.00000   | 401.45700    | 401.45700      |                       | 0.00  | 0.00        | 0.00            | 0 762.00      |
| IGOV             | On 05/02/2026 | Index Future       | 0.00   |           | 408.71300 |       | 408.71300  | 0.00000   | 408.85400    | 408.85400      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| IGOV             | On 07/05/2026 | Index Future       | 0.00   |           | 416.34100 |       | 416.34100  | 0.00000   | 416.48400    | 416.48400      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| IGOV             | On 06/08/2026 | Index Future       | 0.00   |           | 423.98700 |       | 423.98700  | 0.00000   | 424.13200    | 424.13200      |                       | 0.00  | 0.00        | 0.00            | 0 0.00        |
| IGOV             | On 05/11/2026 | Index Future       | 0.00   |           | 431.67300 |       | 431.67300  | 0.00000   | 431.81900    | 431.81900      |                       | 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     |            |       |             |                |        |               |            |
| IS10             | On 17/12/2025 | Interest Rate Swap     | 0.00   |           | 80.28000    |       | 80.28000   | 0.00000   | 80.28000     | 80.28000       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| IS10             | On 16/03/2026 | Interest Rate Swap     | 0.00   |           | 76.82000    |       | 76.82000   | 0.00000   | 76.82000     | 76.82000       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| IS10             | On 15/06/2026 | Interest Rate Swap     | 0.00   |           | 75.24000    |       | 75.24000   | 0.00000   | 75.24000     | 75.24000       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| IS10             | On 21/09/2026 | Interest Rate Swap     | 0.00   |           | 77.27000    |       | 77.27000   | 0.00000   | 77.27000     | 77.27000       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| IS10             | On 21/12/2026 | Interest Rate Swap     | 0.00   |           | 81.30000    |       | 81.30000   | 0.00000   | 81.30000     | 81.30000       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| IS10             | On 15/03/2027 | Interest Rate Swap     | 0.00   |           | 79.80000    |       | 79.80000   | 0.00000   | 79.80000     | 79.80000       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| IS10             | On 21/06/2027 | Interest Rate Swap     | 0.00   |           | 81.86000    |       | 81.86000   | 0.00000   | 81.86000     | 81.86000       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| IS10             | On 20/09/2027 | Interest Rate Swap     | 0.00   |           | 87.61000    |       | 87.61000   | 0.00000   | 87.61000     | 87.61000       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| IS10             | On 20/12/2027 | Interest Rate Swap     | 0.00   |           | 87.94000    |       | 87.94000   | 0.00000   | 87.94000     | 87.94000       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| IS10             | On 22/03/2028 | Interest Rate Swap     | 0.00   |           | 80.89000    |       | 80.89000   | 0.00000   | 80.89000     | 80.89000       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| IS10             | On 20/06/2028 | Interest Rate Swap     | 0.00   |           | 88.68000    |       | 88.68000   | 0.00000   | 88.68000     | 88.68000       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| IS10             | On 19/09/2028 | Interest Rate Swap     | 0.00   |           | 92.02000    |       | 92.02000   | 0.00000   | 92.02000     | 92.02000       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| IVC210           | On 31/03/2028 | Bond Future            | 0.00   |           | 100.00000   |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| J186             | On 21/12/2026 | Interest Rate Swap     | 0.00   |           | 8.68300     |       | 8.68300    | 0.00000   | 8.68300      | 8.68300        |            | 15.00      |       | 0.00        | 0.00           |        | 0             | 0.00       |
| JBAF             | On 17/12/2025 | Jibar Tradeable Future | 0.00   |           | 8.37200     |       | 91.62800   | 0.00000   | 8.37200      | 91.62800       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| JBAF             | On 18/03/2026 | Jibar Tradeable Future | 0.00   |           | 8.37200     |       | 91.62800   | 0.00000   | 8.37200      | 91.62800       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| JBAF             | On 17/06/2026 | Jibar Tradeable Future | 0.00   |           | 8.40000     |       | 91.60000   | 0.00000   | 8.40000      | 91.60000       |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| R186             | On 06/11/2025 | Bond Future            | 0.00   |           | 7.47223     |       | 107.25281  | 0.00000   | 7.50002      | 107.22301      |            |            | 0.46  | 0.00        | 107,252,810.00 |        | 1,000         | 70,706.00  |
| R186             | On 05/02/2026 | Bond Future            | 0.00   |           | 8.43000     |       | 103.13238  | 0.00000   | 7.54470      | 103.86830      |            |            | 0.50  | 0.00        | 0.00           |        | 0             | 0.00       |
| R186             | On 07/05/2026 | Bond Future            | 0.00   |           | 8.69000     |       | 105.12997  | 0.00000   | 7.59088      | 105.78176      |            |            | 0.43  | 0.00        | 0.00           |        | 0             | 0.00       |
| R186             | On 06/08/2026 | Bond Future            | 0.00   |           | 8.57000     |       | 102.10931  | 0.00000   | 7.71676      | 102.41358      |            |            | 0.29  | 0.00        | 0.00           |        | 0             | 0.00       |
| R186             | On 05/11/2026 | Bond Future            | 0.00   |           | 8.12000     |       | 104.29868  | 0.00000   | 8.77919      | 104.22221      |            |            | 0.11  | 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   |           | 283.13789   |       | 283.13789  | 0.00000   | 283.24850    | 283.24850      |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 1,033.00   |
| R202             | On 05/02/2026 | Bond Future            | 0.00   |           | 283.00369   |       | 283.00369  | 0.00000   | 283.11534    | 283.11534      |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 274.00     |
| R202             | On 07/05/2026 | Bond Future            | 0.00   |           | 288.28539   |       | 288.28539  | 0.00000   | 288.39856    | 288.39856      |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| R202             | On 06/08/2026 | Bond Future            | 0.00   |           | 288.19805   |       | 288.19805  | 0.00000   | 288.31104    | 288.31104      |            |            | 0.00  | 0.00        | 0.00           |        | 0             | 0.00       |
| R202             | On 05/11/2026 | Bond Future            | 0.00   |           | 293.36103   |       | 293.36103  | 0.00000   | 293.47380    | 293.47380      |            |            | 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   |           | 7.77648     |       | 103.01152  | 0.00000   | 7.84874      | 102.75473      |            |            | 3.20  | 0.00        | 53,875,024.96  |        | 523           | 120,232.00 |
| R2030            | On 06/11/2025 | Bond Future            | 8.72   | Call      | 3,290.83000 |       | 3.29083    | 0.00000   | 3,034.04000  | 3.03404        | 3,290.830  |            | 2.91  | 1.00        | 0.00           |        | 0             | 300.00     |
| R2030            | On 06/11/2025 | Bond Future            | 9.22   | Call      | 4,981.35000 |       | 4.98135    | 0.00000   | 4,724.56000  | 4.72456        | 4,981.350  |            | 3.42  | 1.00        | 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        |            |            | 4.01  | 0.00        | 0.00           |        | 0             | 300.00     |
| R2030            | On 05/02/2026 | Bond Future            | 0.00   |           | 7.80385     |       | 100.87610  | 0.00000   | 7.88154      | 100.61438      |            |            | 3.14  | 0.00        | 30,968,962.70  |        | 307           | 75,157.00  |
| R2030            | On 07/05/2026 | Bond Future            | 0.00   |           | 7.83572     |       | 102.73457  | 0.00000   | 7.91955      | 102.46784      |            |            | 3.02  | 0.00        | 0.00           |        | 0             | 0.00       |
| R2030            | On 06/08/2026 | Bond Future            | 0.00   |           | 7.88237     |       | 100.60708  | 0.00000   | 7.97360      | 100.33475      |            |            | 2.92  | 0.00        | 0.00           |        | 0             | 0.00       |
| R2030            | On 05/11/2026 | Bond Future            | 0.00   |           | 7.93326     |       | 102.38473  | 0.00000   | 8.03267      | 102.10675      |            |            | 2.73  | 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   |           | 8.38288     |       | 100.29017  | 0.00000   | 8.45563      | 99.93814       |            |            | 5.05  | 0.00        | 0.00           |        | 0             | 122,929.00 |
| R2032            | On 06/11/2025 | Bond Future            | 9.40   | Call      | 4,783.43000 |       | 4.78343    | 0.00000   | 4,431.41000  | 4.43141        | 4,783.430  |            | 4.66  | 1.00        | 0.00           |        | 0             | 300.00     |
| R2032            | On 06/11/2025 | Bond Future            | 9.90   | Call      | 7,029.22000 |       | 7.02922    | 0.00000   | 6,677.19000  | 6.67719        | 7,029.220  |            | 5.11  | 1.00        | 0.00           |        | 0             | 300.00     |
| R2032            | On 06/11/2025 | Bond Future            | 10.89  | Put       | 0.00000     |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |            |            | 5.81  | 0.00        | 0.00           |        | 0             | 300.00     |
| R2032            | On 05/02/2026 | Bond Future            | 0.00   |           | 8.43762     |       | 102.11327  | 0.00000   | 8.51428      | 101.75460      |            |            | 4.83  | 0.00        | 0.00           |        | 0             | 38,937.00  |
| R2032            | On 07/05/2026 | Bond Future            | 0.00   |           | 8.49069     |       | 99.83458   | 0.00000   | 8.57159      | 99.46907       |            |            | 4.86  | 0.00        | 0.00           |        | 0             | 0.00       |
| R2032            | On 06/08/2026 | Bond Future            | 0.00   |           | 8.55479     |       | 101.66314  | 0.00000   | 8.64046      | 101.29023      |            |            | 4.64  | 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 |
|------------------|---------------|--------------------|--------|-----------|--------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|---------------|-----------------|---------------|
| R2032            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.63046      |       | 99.30207   | 0.00000   | 8.72130      | 98.92177       |                   |            | 4.59  | 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   |           | 8.54882      |       | 108.96217  | 0.00000   | 8.62164      | 108.55079      |                   |            | 7.22  | 0.00        | 0.00          | 0               | 28,018.00     |
| R2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.60760      |       | 110.94294  | 0.00000   | 8.68407      | 110.52379      |                   |            | 7.31  | 0.00        | 31,840,623.78 | 287             | 287.00        |
| R2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.66515      |       | 107.94344  | 0.00000   | 8.74553      | 107.51637      |                   |            | 7.19  | 0.00        | 0.00          | 0               | 0.00          |
| R2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.73281      |       | 109.92032  | 0.00000   | 8.81755      | 109.48468      |                   |            | 7.34  | 0.00        | 0.00          | 0               | 0.00          |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.81091      |       | 106.82274  | 0.00000   | 8.90034      | 106.37848      |                   |            | 7.13  | 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   |           | 9.06711      |       | 100.55162  | 0.00000   | 9.14530      | 100.07240      |                   |            | 6.46  | 0.00        | 0.00          | 0               | 96,202.00     |
| R2035            | On 06/11/2025 | Bond Future        | 9.77   | Call      | 4,201.34000  |       | 4.20134    | 0.00000   | 3,724.62000  | 3.72462        | 4,201.340         |            | 6.27  | 1.00        | 0.00          | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 9.91   | Call      | 5,008.49000  |       | 5.00849    | 0.00000   | 4,529.74000  | 4.52974        | 5,008.490         |            | 6.28  | 1.00        | 0.00          | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.08  | Call      | 5,977.49000  |       | 5.97749    | 0.00000   | 5,498.32000  | 5.49832        | 5,977.490         |            | 6.30  | 1.00        | 0.00          | 0               | 300.00        |
| R2035            | On 06/11/2025 | Bond Future        | 10.15  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.03000      | 0.00003        |                   |            | 6.30  | 0.00        | 0.00          | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 10.30  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 6.38  | 0.00        | 0.00          | 0               | 50.00         |
| R2035            | On 06/11/2025 | Bond Future        | 10.41  | Call      | 7,821.16000  |       | 7.82116    | 0.00000   | 7,341.94000  | 7.34194        | 7,821.160         |            | 6.54  | 1.00        | 0.00          | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.44  | Call      | 7,986.35000  |       | 7.98635    | 0.00000   | 7,507.13000  | 7.50713        | 7,986.350         |            | 6.58  | 1.00        | 0.00          | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.50  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 6.67  | 0.00        | 0.00          | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 10.58  | Call      | 8,751.93000  |       | 8.75193    | 0.00000   | 8,272.71000  | 8.27271        | 8,751.930         |            | 6.78  | 1.00        | 0.00          | 0               | 300.00        |
| R2035            | On 06/11/2025 | Bond Future        | 10.68  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 6.92  | 0.00        | 0.00          | 0               | 8,500.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.94  | Call      | 10,681.42000 |       | 10.68142   | 0.00000   | 10,202.20000 | 10.20220       | 10,681.420        |            | 7.29  | 1.00        | 0.00          | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.95  | Call      | 10,734.22000 |       | 10.73422   | 0.00000   | 10,255.00000 | 10.25500       | 10,734.220        |            | 7.30  | 1.00        | 0.00          | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 11.43  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 7.73  | 0.00        | 0.00          | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 11.45  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 7.73  | 0.00        | 0.00          | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 11.67  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 7.73  | 0.00        | 0.00          | 0               | 300.00        |
| R2035            | On 06/11/2025 | Bond Future        | 11.95  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 7.73  | 0.00        | 0.00          | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 11.99  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 7.73  | 0.00        | 0.00          | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.13996      |       | 102.37951  | 0.00000   | 9.22153      | 101.89130      |                   |            | 6.28  | 0.00        | 0.00          | 0               | 37,602.00     |
| R2035            | On 05/02/2026 | Bond Future        | 9.25   | Put       | 1,117.72000  |       | 1.11772    | 0.00000   | 1,310.42000  | 1.31042        | 1,117.720         |            | 6.28  | (0.42)      | 0.00          | 0               | 16,000.00     |
| R2035            | On 05/02/2026 | Bond Future        | 10.17  | Call      | 5,991.98000  |       | 5.99198    | 0.00000   | 5,528.43000  | 5.52843        | 5,991.980         |            | 6.12  | 0.96        | 0.00          | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.44  | Call      | 7,432.85000  |       | 7.43285    | 0.00000   | 6,954.61000  | 6.95461        | 7,432.850         |            | 6.18  | 0.99        | 0.00          | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 10.67  | Put       | 6.06000      |       | 0.00606    | 0.00000   | 10.08000     | 0.01008        | 6.060             |            | 6.25  | (0.01)      | 0.00          | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.94  | Call      | 10,072.12000 |       | 10.07212   | 0.00000   | 9,585.15000  | 9.58515        | 10,072.120        |            | 6.33  | 1.00        | 0.00          | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 11.17  | Put       | 0.49000      |       | 0.00049    | 0.00000   | 0.83000      | 0.00083        | 0.490             |            | 6.41  | 0.00        | 0.00          | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 12.44  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 6.43  | 0.00        | 0.00          | 0               | 2,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.20716      |       | 99.76261   | 0.00000   | 9.29220      | 99.26520       |                   |            | 6.47  | 0.00        | 0.00          | 0               | 0.00          |
| R2035            | On 07/05/2026 | Bond Future        | 9.64   | Call      | 3,372.27000  |       | 3.37227    | 0.00000   | 3,019.19000  | 3.01919        | 3,372.270         |            | 6.34  | 0.71        | 0.00          | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.66   | Call      | 3,450.60000  |       | 3.45060    | 0.00000   | 3,093.29000  | 3.09329        | 3,450.600         |            | 6.34  | 0.72        | 0.00          | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.71   | Call      | 3,650.19000  |       | 3.65019    | 0.00000   | 3,282.04000  | 3.28204        | 3,650.190         |            | 6.33  | 0.74        | 0.00          | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.14  | Put       | 280.86000    |       | 0.28086    | 0.00000   | 342.39000    | 0.34239        | 280.860           |            | 6.30  | (0.12)      | 0.00          | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.16  | Put       | 266.79000    |       | 0.26679    | 0.00000   | 326.15000    | 0.32615        | 266.790           |            | 6.30  | (0.11)      | 0.00          | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.21  | Put       | 234.41000    |       | 0.23441    | 0.00000   | 288.15000    | 0.28815        | 234.410           |            | 6.29  | (0.10)      | 0.00          | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.64  | Put       | 75.17000     |       | 0.07517    | 0.00000   | 95.64000     | 0.09564        | 75.170            |            | 6.38  | (0.04)      | 0.00          | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.66  | Put       | 71.03000     |       | 0.07103    | 0.00000   | 90.52000     | 0.09052        | 71.030            |            | 6.38  | (0.04)      | 0.00          | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.71  | Put       | 61.67000     |       | 0.06167    | 0.00000   | 78.89000     | 0.07889        | 61.670            |            | 6.40  | (0.03)      | 0.00          | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.28433      |       | 101.59004  | 0.00000   | 9.37324      | 101.08280      |                   |            | 6.33  | 0.00        | 0.00          | 0               | 0.00          |
| R2035            | On 06/08/2026 | Bond Future        | 9.13   | Call      | 1,918.03000  |       | 1.91803    | 0.00000   | 1,676.95000  | 1.67695        | 1,918.030         |            | 6.38  | 0.45        | 0.00          | 0               | 200.00        |

| Contract Details |               |                    | Strike | Call /Put | MTM      | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |            |
|------------------|---------------|--------------------|--------|-----------|----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|------------|
| R2035            | On 06/08/2026 | Bond Future        | 9.22   | Call      | 2,135.09 | 0000  | 2.13509    | 0.00000   | 1,876.06     | 0000           | 1.87606           | 2,135.090  | 6.34  | 0.49        | 0.00             | 0             | 250.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.63   | Put       | 1,404.64 | 0000  | 1.40464    | 0.00000   | 1,573.71     | 0000           | 1.57371           | 1,404.640  | 6.23  | (0.35)      | 0.00             | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.72   | Put       | 1,220.95 | 0000  | 1.22095    | 0.00000   | 1,372.14     | 0000           | 1.37214           | 1,220.950  | 6.22  | (0.32)      | 0.00             | 0             | 250.00     |
| R2035            | On 06/08/2026 | Bond Future        | 10.13  | Put       | 611.05   | 0000  | 0.61105    | 0.00000   | 700.42       | 0000           | 0.70042           | 611.050    | 6.20  | (0.19)      | 0.00             | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 10.22  | Put       | 517.50   | 0000  | 0.51750    | 0.00000   | 595.76       | 0000           | 0.59576           | 517.500    | 6.20  | (0.17)      | 0.00             | 0             | 250.00     |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.37     | 320   | 98.88544   | 0.00000   | 9.46         | 618            | 98.36840          |            | 6.45  | 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   |           | 9.61     | 373   | 94.80928   | 0.00000   | 9.68         | 197            | 94.37226          |            | 7.33  | 0.00        | 0.00             | 0             | 169,219.00 |
| R2037            | On 06/11/2025 | Bond Future        | 10.50  | Call      | 5,462.91 | 0000  | 5.46291    | 0.00000   | 5,026.16     | 0000           | 5.02616           | 5,462.910  | 7.13  | 1.00        | 0.00             | 0             | 300.00     |
| R2037            | On 06/11/2025 | Bond Future        | 11.00  | Call      | 8,350.25 | 0000  | 8.35025    | 0.00000   | 7,913.23     | 0000           | 7.91323           | 8,350.250  | 7.49  | 1.00        | 0.00             | 0             | 300.00     |
| R2037            | On 06/11/2025 | Bond Future        | 12.16  | Put       | 0.00     | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000           |            | 8.62  | 0.00        | 0.00             | 0             | 300.00     |
| R2037            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.69     | 362   | 92.27427   | 0.00000   | 9.76         | 451            | 91.82908          |            | 7.48  | 0.00        | 933,815,612.40   | 10,120        | 37,098.00  |
| R2037            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 7,223.32 | 0000  | 7.22332    | 0.00000   | 6,788.03     | 0000           | 6.78803           | 7,223.320  | 7.31  | 0.98        | 0.00             | 0             | 1,970.00   |
| R2037            | On 05/02/2026 | Bond Future        | 11.40  | Call      | 9,950.71 | 0000  | 9.95071    | 0.00000   | 9,506.72     | 0000           | 9.50672           | 9,950.710  | 7.43  | 1.00        | 0.00             | 0             | 1,030.00   |
| R2037            | On 05/02/2026 | Bond Future        | 12.27  | Put       | 0.02     | 000   | 0.00002    | 0.00000   | 0.03         | 000            | 0.00003           | 0.020      | 7.51  | 0.00        | 0.00             | 0             | 1,970.00   |
| R2037            | On 05/02/2026 | Bond Future        | 12.73  | Put       | 0.00     | 000   | 0.00000    | 0.00000   | 0.00         | 000            | 0.00000           |            | 7.51  | 0.00        | 0.00             | 0             | 1,030.00   |
| R2037            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.77     | 781   | 93.97418   | 0.00000   | 9.85         | 147            | 93.52061          |            | 7.43  | 0.00        | 0.00             | 0             | 0.00       |
| R2037            | On 07/05/2026 | Bond Future        | 10.95  | Call      | 7,051.18 | 0000  | 7.05118    | 0.00000   | 6,630.33     | 0000           | 6.63033           | 7,051.180  | 7.26  | 0.92        | 0.00             | 0             | 142.00     |
| R2037            | On 07/05/2026 | Bond Future        | 12.40  | Put       | 1.75     | 000   | 0.00175    | 0.00000   | 2.15         | 000            | 0.00215           | 1.750      | 7.40  | 0.00        | 0.00             | 0             | 142.00     |
| R2037            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.87     | 305   | 91.43546   | 0.00000   | 9.94         | 981            | 90.97292          |            | 7.72  | 0.00        | 0.00             | 0             | 0.00       |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 2,982.92 | 0000  | 2.98292    | 0.00000   | 2,685.64     | 0000           | 2.68564           | 2,982.920  | 7.71  | 0.57        | 0.00             | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 735.96   | 0000  | 0.73596    | 0.00000   | 821.09       | 0000           | 0.82109           | 735.960    | 7.58  | (0.20)      | 0.00             | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 242.17   | 0000  | 0.24217    | 0.00000   | 282.30       | 0000           | 0.28230           | 242.170    | 7.62  | (0.08)      | 0.00             | 0             | 2,541.00   |
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.96     | 816   | 93.05041   | 0.00000   | 10.04        | 804            | 92.57894          |            | 7.64  | 0.00        | 0.00             | 0             | 0.00       |
| R2037            | On 05/11/2026 | Bond Future        | 9.46   | Call      | 1,760.12 | 0000  | 1.76012    | 0.00000   | 1,571.77     | 0000           | 1.57177           | 1,760.120  | 7.88  | 0.36        | 0.00             | 0             | 4,490.00   |
| R2037            | On 05/11/2026 | Bond Future        | 10.23  | Put       | 2,169.21 | 0000  | 2.16921    | 0.00000   | 2,337.77     | 0000           | 2.33777           | 2,169.210  | 7.59  | (0.40)      | 0.00             | 0             | 4,490.00   |
| R2037            | On 05/11/2026 | Bond Future        | 10.83  | Put       | 1,005.45 | 0000  | 1.00545    | 0.00000   | 1,099.61     | 0000           | 1.09961           | 1,005.450  | 7.55  | (0.23)      | 0.00             | 0             | 4,490.00   |
| R2037            | On 31/01/2037 | 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       |
| R2038            | On 06/11/2025 | Bond Future        | 0.00   |           | 9.67     | 987   | 109.74939  | 0.00000   | 9.74         | 827            | 109.23427         |            | 7.07  | 0.00        | 0.00             | 0             | 6,698.00   |
| R2038            | On 06/11/2025 | Bond Future        | 10.98  | Call      | 9,222.05 | 0000  | 9.22205    | 0.00000   | 8,706.93     | 0000           | 8.70693           | 9,222.050  | 7.21  | 1.00        | 0.00             | 0             | 1,770.00   |
| R2038            | On 06/11/2025 | Bond Future        | 12.33  | Put       | 0.00     | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000           |            | 8.33  | 0.00        | 0.00             | 0             | 1,770.00   |
| R2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.76     | 449   | 111.74446  | 0.00000   | 9.83         | 558            | 111.21966         |            | 6.92  | 0.00        | 0.00             | 0             | 0.00       |
| R2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.84     | 915   | 108.31838  | 0.00000   | 9.92         | 304            | 107.78377         |            | 7.30  | 0.00        | 0.00             | 0             | 0.00       |
| R2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.94     | 242   | 110.30196  | 0.00000   | 10.01        | 938            | 109.75676         |            | 7.30  | 0.00        | 0.00             | 0             | 0.00       |
| R2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.04    | 330   | 106.76981  | 0.00000   | 10.12        | 347            | 106.21411         |            | 7.40  | 0.00        | 0.00             | 0             | 0.00       |
| R2038            | On 31/03/2038 | 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       |
| R2039            | On 06/11/2025 | Bond Future        | 0.00   |           | 101.15   | 254   | 101.15254  | 0.00000   | 101.16       | 000            | 101.16000         |            | 7.80  | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 05/02/2026 | Bond Future        | 0.00   |           | 102.99   | 135   | 102.99135  | 0.00000   | 102.99       | 000            | 102.99000         |            | 7.62  | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 07/05/2026 | Bond Future        | 0.00   |           | 99.90    | 938   | 99.90938   | 0.00000   | 99.91        | 000            | 99.91000          |            | 7.95  | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 06/08/2026 | Bond Future        | 0.00   |           | 101.73   | 902   | 101.73902  | 0.00000   | 101.74       | 000            | 101.74000         |            | 7.91  | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 05/11/2026 | Bond Future        | 0.00   |           | 98.55    | 953   | 98.55953   | 0.00000   | 98.56        | 000            | 98.56000          |            | 8.23  | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 31/03/2039 | 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       |
| R2040            | On 06/10/2015 | Price Contribution | 0.00   |           | 100.00   | 0000  | 0.00000    | 0.00000   | 100.00       | 0000           | 100.00000         |            | 0.00  | 0.00        | 0.00             | 0             | 0.00       |
| R2040            | On 06/11/2025 | Bond Future        | 0.00   |           | 10.04    | 531   | 94.66807   | 0.00000   | 10.11        | 877            | 94.15170          |            | 8.08  | 0.00        | 0.00             | 0             | 48,554.00  |
| R2040            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.13    | 176   | 91.87999   | 0.00000   | 10.20        | 789            | 91.35402          |            | 8.29  | 0.00        | 0.00             | 0             | 43,811.00  |
| R2040            | On 05/02/2026 | Bond Future        | 9.80   | Call      | 849.36   | 000   | 0.84936    | 0.00000   | 654.66       | 000            | 0.65466           | 849.360    | 8.63  | 0.31        | 0.00             | 0             | 14,000.00  |
| R2040            | On 05/02/2026 | Bond Future        | 10.35  | Call      | 2,520.88 | 000   | 2.52088    | 0.00000   | 2,161.94     | 000            | 2.16194           | 2,520.880  | 8.24  | 0.65        | 0.00             | 0             | 680.00     |
| R2040            | On 05/02/2026 | Bond Future        | 10.75  | Put       | 321.40   | 000   | 0.32140    | 0.00000   | 398.45       | 000            | 0.39845           | 321.400    | 8.10  | (0.15)      | 0.00             | 0             | 8,180.00   |

| 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 |
|------------------|---------------|--------------------|--------|-----------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|-----------------|---------------|
| R2040            | On 05/02/2026 | Bond Future        | 11.15  | Put       | 76.05     | 0000  | 0.07605    | 0.00000   | 102.00       | 0000           | 0.10200           | 76.050     | 8.08  | (0.04)      | 0.00             | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 11.82  | Call      | 10,705.24 | 00    | 10.70524   | 0.00000   | 10,181.35    | 0000           | 10.18135          | 10,705.240 | 8.24  | 1.00        | 0.00             | 0               | 475.00        |
| R2040            | On 05/02/2026 | Bond Future        | 13.23  | Put       | 0.00      | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000           |            | 8.36  | 0.00        | 0.00             | 0               | 475.00        |
| R2040            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.22     | 204   | 93.57264   | 0.00000   | 10.30        | 094            | 93.03682          |            | 8.26  | 0.00        | 0.00             | 0               | 0.00          |
| R2040            | On 07/05/2026 | Bond Future        | 10.70  | Call      | 4,160.84  | 0000  | 4.16084    | 0.00000   | 3,768.10     | 0000           | 3.76810           | 4,160.840  | 8.09  | 0.73        | 0.00             | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 11.72  | Put       | 87.59     | 0000  | 0.08759    | 0.00000   | 106.27       | 0000           | 0.10627           | 87.590     | 8.13  | (0.04)      | 0.00             | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 12.22  | Put       | 20.64     | 0000  | 0.02064    | 0.00000   | 25.52        | 0000           | 0.02552           | 20.640     | 8.23  | (0.01)      | 0.00             | 0               | 1,460.00      |
| R2040            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.32     | 281   | 90.77590   | 0.00000   | 10.40        | 481            | 90.22953          |            | 8.63  | 0.00        | 0.00             | 0               | 0.00          |
| R2040            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.42     | 258   | 92.37891   | 0.00000   | 10.50        | 766            | 91.82214          |            | 8.57  | 0.00        | 0.00             | 0               | 0.00          |
| R2040            | On 05/11/2026 | Bond Future        | 9.91   | Call      | 1,965.25  | 0000  | 1.96525    | 0.00000   | 1,686.83     | 0000           | 1.68683           | 1,965.250  | 8.87  | 0.36        | 0.00             | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67  | Put       | 2,461.73  | 0000  | 2.46173    | 0.00000   | 2,649.01     | 0000           | 2.64901           | 2,461.730  | 8.52  | (0.40)      | 0.00             | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27  | Put       | 1,150.50  | 0000  | 1.15050    | 0.00000   | 1,265.86     | 0000           | 1.26586           | 1,150.500  | 8.48  | (0.23)      | 0.00             | 0               | 2,300.00      |
| R2040            | On 31/01/2040 | 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          |
| R2042            | On 06/11/2025 | Bond Future        | 0.00   |           | 101.06    | 045   | 101.06045  | 0.00000   | 101.58       | 0000           | 101.58000         |            | 8.41  | 0.00        | 0.00             | 0               | 0.00          |
| R2042            | On 05/02/2026 | Bond Future        | 0.00   |           | 102.89    | 765   | 102.89765  | 0.00000   | 103.43       | 0000           | 103.43000         |            | 8.22  | 0.00        | 0.00             | 0               | 0.00          |
| R2042            | On 07/05/2026 | Bond Future        | 0.00   |           | 99.68     | 784   | 99.68784   | 0.00000   | 100.23       | 0000           | 100.23000         |            | 8.61  | 0.00        | 0.00             | 0               | 0.00          |
| R2042            | On 06/08/2026 | Bond Future        | 0.00   |           | 101.51    | 333   | 101.51333  | 0.00000   | 102.06       | 0000           | 102.06000         |            | 8.57  | 0.00        | 0.00             | 0               | 0.00          |
| R2042            | On 05/11/2026 | Bond Future        | 0.00   |           | 98.20     | 385   | 98.20385   | 0.00000   | 98.76        | 0000           | 98.76000          |            | 8.95  | 0.00        | 0.00             | 0               | 0.00          |
| R2042            | On 31/03/2042 | 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          |
| R2044            | On 06/11/2025 | Bond Future        | 0.00   |           | 10.24     | 988   | 90.15690   | 0.00000   | 10.32        | 324            | 89.61709          |            | 8.83  | 0.00        | 2,253,922,500.00 | 25,000          | 117,424.00    |
| R2044            | On 06/11/2025 | Bond Future        | 11.25  | Call      | 6,934.65  | 0000  | 6.93465    | 0.00000   | 6,394.93     | 0000           | 6.39493           | 6,934.650  | 8.61  | 1.00        | 0.00             | 0               | 11,000.00     |
| R2044            | On 06/11/2025 | Bond Future        | 11.75  | Put       | 0.00      | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000           |            | 9.54  | 0.00        | 0.00             | 0               | 11,000.00     |
| R2044            | On 06/11/2025 | Bond Future        | 12.00  | Put       | 0.00      | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000           |            | 10.00 | 0.00        | 0.00             | 0               | 5,800.00      |
| R2044            | On 06/11/2025 | Bond Future        | 12.20  | Put       | 0.00      | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000           |            | 10.37 | 0.00        | 0.00             | 0               | 5,600.00      |
| R2044            | On 06/11/2025 | Bond Future        | 12.25  | Put       | 0.00      | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000           |            | 10.46 | 0.00        | 0.00             | 0               | 5,800.00      |
| R2044            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.33     | 430   | 87.41209   | 0.00000   | 10.41        | 019            | 86.86213          |            | 9.08  | 0.00        | 2,185,302,250.00 | 25,000          | 31,058.00     |
| R2044            | On 05/02/2026 | Bond Future        | 10.07  | Call      | 1,033.93  | 0000  | 1.03393    | 0.00000   | 810.07       | 0000           | 0.81007           | 1,033.930  | 9.43  | 0.35        | 0.00             | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 4,369.28  | 0000  | 4.36928    | 0.00000   | 3,909.59     | 0000           | 3.90959           | 4,369.280  | 8.91  | 0.83        | 0.00             | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.25  | Put       | 118.13    | 0000  | 0.11813    | 0.00000   | 152.48       | 0000           | 0.15248           | 118.130    | 8.87  | (0.06)      | 0.00             | 0               | 4,500.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.45  | Put       | 53.54     | 0000  | 0.05354    | 0.00000   | 73.84        | 0000           | 0.07384           | 53.540     | 8.86  | (0.03)      | 0.00             | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.50  | Put       | 43.40     | 0000  | 0.04340    | 0.00000   | 61.02        | 0000           | 0.06102           | 43.400     | 8.86  | (0.03)      | 0.00             | 0               | 4,500.00      |
| R2044            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.42     | 192   | 89.02236   | 0.00000   | 10.50        | 040            | 88.46218          |            | 9.06  | 0.00        | 0.00             | 0               | 0.00          |
| R2044            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.51     | 895   | 86.26752   | 0.00000   | 10.60        | 032            | 85.69642          |            | 9.50  | 0.00        | 0.00             | 0               | 0.00          |
| R2044            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.61     | 441   | 87.79085   | 0.00000   | 10.69        | 864            | 87.20897          |            | 9.45  | 0.00        | 0.00             | 0               | 0.00          |
| R2044            | On 31/01/2044 | 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          |
| R2048            | On 06/11/2025 | Bond Future        | 0.00   |           | 10.20     | 942   | 88.97106   | 0.00000   | 10.28        | 271            | 88.40136          |            | 9.32  | 0.00        | 4,448,553,000.00 | 50,000          | 92,095.00     |
| R2048            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.29     | 173   | 90.58842   | 0.00000   | 10.36        | 749            | 90.00814          |            | 9.13  | 0.00        | 4,529,421,000.00 | 50,000          | 193,775.00    |
| R2048            | On 05/02/2026 | Bond Future        | 9.50   | Call      | 255.91    | 0000  | 0.25591    | 0.00000   | 194.78       | 0000           | 0.19478           | 255.910    | 9.86  | 0.11        | 0.00             | 0               | 1,400.00      |
| R2048            | On 05/02/2026 | Bond Future        | 10.00  | Call      | 964.74    | 0000  | 0.96474    | 0.00000   | 784.60       | 0000           | 0.78460           | 964.740    | 9.31  | 0.32        | 0.00             | 0               | 1,400.00      |
| R2048            | On 05/02/2026 | Bond Future        | 10.48  | Put       | 1,171.90  | 0000  | 1.17190    | 0.00000   | 1,394.43     | 0000           | 1.39443           | 1,171.900  | 9.01  | (0.37)      | 0.00             | 0               | 1,400.00      |
| R2048            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.36     | 914   | 87.81763   | 0.00000   | 10.44        | 736            | 87.22654          |            | 9.58  | 0.00        | 0.00             | 0               | 260.00        |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.45     | 398   | 89.42616   | 0.00000   | 10.53        | 492            | 88.82357          |            | 9.56  | 0.00        | 0.00             | 0               | 0.00          |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.54     | 555   | 86.56953   | 0.00000   | 10.62        | 929            | 85.95558          |            | 10.01 | 0.00        | 0.00             | 0               | 0.00          |
| R2048            | On 28/02/2048 | 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          |



| 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                |                   |               |                 |               |
| R2053                   | On 06/11/2025 | Bond Future        | 0.00   |           | 10.08784  | 115.52474 | 0.00000    | 10.16090  | 114.77028    |                | 9.44                  | 0.00              | 0.00          | 0               | 28,343.00     |
| R2053                   | On 05/02/2026 | Bond Future        | 0.00   |           | 10.16332  | 117.62480 | 0.00000    | 10.23880  | 116.85635    |                | 9.25                  | 0.00              | 0.00          | 0               | 20,000.00     |
| R2053                   | On 07/05/2026 | Bond Future        | 0.00   |           | 10.23812  | 113.93002 | 0.00000    | 10.31611  | 113.14712    |                | 9.71                  | 0.00              | 0.00          | 0               | 10,000.00     |
| R2053                   | On 06/08/2026 | Bond Future        | 0.00   |           | 10.31894  | 116.01631 | 0.00000    | 10.39963  | 115.21828    |                | 9.69                  | 0.00              | 0.00          | 0               | 0.00          |
| R2053                   | On 05/11/2026 | Bond Future        | 0.00   |           | 10.40452  | 112.20696 | 0.00000    | 10.48802  | 111.39389    |                | 10.15                 | 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   |           | 9.32657   | 80.52204  | 0.00000    | 9.40458   | 80.08143     |                | 7.51                  | 0.00              | 26,733,317.28 | 332             | 33,499.00     |
| R209                    | On 05/02/2026 | Bond Future        | 0.00   |           | 9.39682   | 81.98582  | 0.00000    | 9.47775   | 81.53693     |                | 7.33                  | 0.00              | 0.00          | 0               | 2,303.00      |
| R209                    | On 07/05/2026 | Bond Future        | 0.00   |           | 9.46650   | 80.34474  | 0.00000    | 9.55047   | 79.88748     |                | 7.57                  | 0.00              | 0.00          | 0               | 0.00          |
| R209                    | On 06/08/2026 | Bond Future        | 0.00   |           | 9.54425   | 81.81640  | 0.00000    | 9.63154   | 81.35022     |                | 7.48                  | 0.00              | 0.00          | 0               | 0.00          |
| R209                    | On 05/11/2026 | Bond Future        | 0.00   |           | 9.62921   | 80.11268  | 0.00000    | 9.71998   | 79.63760     |                | 7.65                  | 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   |           | 253.71101 | 253.71101 | 0.00000    | 253.61740 | 253.61740    |                | 0.00                  | 0.00              | 0.00          | 0               | 1,203.00      |
| R210                    | On 05/02/2026 | Bond Future        | 0.00   |           | 258.38585 | 258.38585 | 0.00000    | 258.28970 | 258.28970    |                | 0.00                  | 0.00              | 0.00          | 0               | 0.00          |
| R210                    | On 07/05/2026 | Bond Future        | 0.00   |           | 259.72110 | 259.72110 | 0.00000    | 259.62261 | 259.62261    |                | 0.00                  | 0.00              | 0.00          | 0               | 0.00          |
| R210                    | On 06/08/2026 | Bond Future        | 0.00   |           | 264.54116 | 264.54116 | 0.00000    | 264.43898 | 264.43898    |                | 0.00                  | 0.00              | 0.00          | 0               | 0.00          |
| R210                    | On 05/11/2026 | Bond Future        | 0.00   |           | 265.74073 | 265.74073 | 0.00000    | 265.63438 | 265.63438    |                | 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   |           | 8.08114   | 96.78780  | 0.00000    | 8.15379   | 96.48864     |                | 4.40                  | 0.00              | 0.00          | 0               | 84,123.00     |
| R213                    | On 05/02/2026 | Bond Future        | 0.00   |           | 8.12839   | 98.54727  | 0.00000    | 8.20552   | 98.24237     |                | 4.15                  | 0.00              | 0.00          | 0               | 18.00         |
| R213                    | On 07/05/2026 | Bond Future        | 0.00   |           | 8.16724   | 96.81111  | 0.00000    | 8.24916   | 96.50045     |                | 4.09                  | 0.00              | 0.00          | 0               | 0.00          |
| R213                    | On 06/08/2026 | Bond Future        | 0.00   |           | 8.21766   | 98.58474  | 0.00000    | 8.30515   | 98.26772     |                | 3.83                  | 0.00              | 0.00          | 0               | 0.00          |
| R213                    | On 05/11/2026 | Bond Future        | 0.00   |           | 8.28617   | 96.77839  | 0.00000    | 8.37981   | 96.45497     |                | 3.74                  | 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   |           | 10.02418  | 73.98820  | 0.00000    | 10.09743  | 73.53832     |                | 8.92                  | 0.00              | 0.00          | 0               | 37,193.00     |
| R214                    | On 05/02/2026 | Bond Future        | 0.00   |           | 10.10547  | 75.33317  | 0.00000    | 10.18116  | 74.87496     |                | 8.73                  | 0.00              | 0.00          | 0               | 1,305.00      |
| R214                    | On 07/05/2026 | Bond Future        | 0.00   |           | 10.18198  | 73.42298  | 0.00000    | 10.26012  | 72.95622     |                | 9.11                  | 0.00              | 0.00          | 0               | 0.00          |
| R214                    | On 06/08/2026 | Bond Future        | 0.00   |           | 10.26624  | 74.76797  | 0.00000    | 10.34708  | 74.29212     |                | 9.10                  | 0.00              | 0.00          | 0               | 0.00          |
| R214                    | On 05/11/2026 | Bond Future        | 0.00   |           | 10.35805  | 72.79356  | 0.00000    | 10.44168  | 72.30868     |                | 9.48                  | 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 : |               |                    |        |           |           |           |            |           |              |                |                       | 14,672,550,101.12 |               | 163,069         | 1,821,341.00  |
| Grand Total:            |               |                    |        |           |           |           |            |           |              |                |                       | 14,672,550,101.12 |               | 163,069         | 1,821,341.00  |