

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2025

| 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   |           | 1,218.76700 |       | 1,218.76700 | 0.00000   | 1,217.19400  | 1,217.19400    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL37             | On 05/02/2026 | Index Future       | 0.00   |           | 1,240.92300 |       | 1,240.92300 | 0.00000   | 1,239.32100  | 1,239.32100    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL37             | On 07/05/2026 | Index Future       | 0.00   |           | 1,263.78800 |       | 1,263.78800 | 0.00000   | 1,262.15600  | 1,262.15600    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL37             | On 06/08/2026 | Index Future       | 0.00   |           | 1,286.71000 |       | 1,286.71000 | 0.00000   | 1,285.04600  | 1,285.04600    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL37             | On 05/11/2026 | Index Future       | 0.00   |           | 1,309.75400 |       | 1,309.75400 | 0.00000   | 1,308.05600  | 1,308.05600    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL7T             | On 06/11/2025 | Index Future       | 0.00   |           | 1,515.14400 |       | 1,515.14400 | 0.00000   | 1,511.01400  | 1,511.01400    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL7T             | On 05/02/2026 | Index Future       | 0.00   |           | 1,542.68800 |       | 1,542.68800 | 0.00000   | 1,538.48200  | 1,538.48200    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL7T             | On 07/05/2026 | Index Future       | 0.00   |           | 1,571.11300 |       | 1,571.11300 | 0.00000   | 1,566.82900  | 1,566.82900    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL7T             | On 06/08/2026 | Index Future       | 0.00   |           | 1,599.61000 |       | 1,599.61000 | 0.00000   | 1,595.24400  | 1,595.24400    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| AL7T             | On 05/11/2026 | Index Future       | 0.00   |           | 1,628.25700 |       | 1,628.25700 | 0.00000   | 1,623.80900  | 1,623.80900    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ALBI             | On 06/11/2025 | Index Future       | 0.00   |           | 1,279.64600 |       | 1,279.64600 | 0.00000   | 1,275.52000  | 1,275.52000    |                   | 0.00       | 0.00  | 0.00           | 0               | 76.00         |
| ALBI             | On 05/02/2026 | Index Future       | 0.00   |           | 1,302.90900 |       | 1,302.90900 | 0.00000   | 1,298.70700  | 1,298.70700    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ALBI             | On 07/05/2026 | Index Future       | 0.00   |           | 1,326.91600 |       | 1,326.91600 | 0.00000   | 1,322.63600  | 1,322.63600    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ALBI             | On 06/08/2026 | Index Future       | 0.00   |           | 1,350.98300 |       | 1,350.98300 | 0.00000   | 1,346.62300  | 1,346.62300    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ALBI             | On 05/11/2026 | Index Future       | 0.00   |           | 1,375.17700 |       | 1,375.17700 | 0.00000   | 1,370.73600  | 1,370.73600    |                   | 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   |           | 9.63742     |       | 89.58456    | 0.00000   | 9.66376      | 89.45271       |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES33             | On 05/02/2026 | Bond Future        | 0.00   |           | 9.73842     |       | 91.23532    | 0.00000   | 9.76601      | 91.10093       |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES33             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.83698     |       | 89.14337    | 0.00000   | 9.86588      | 89.00639       |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES33             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.94772     |       | 90.79710    | 0.00000   | 9.97807      | 90.65737       |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES33             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.07353    |       | 88.62996    | 0.00000   | 10.10543     | 88.48749       |                   | 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   |           | 10.31461    |       | 86.15792    | 0.00000   | 10.35586     | 85.87034       |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES42             | On 05/02/2026 | Bond Future        | 0.00   |           | 10.40221    |       | 87.74549    | 0.00000   | 10.44487     | 87.45260       |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES42             | On 07/05/2026 | Bond Future        | 0.00   |           | 10.49143    |       | 85.11831    | 0.00000   | 10.53559     | 84.81991       |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES42             | On 06/08/2026 | Bond Future        | 0.00   |           | 10.58655    |       | 86.69673    | 0.00000   | 10.63230     | 86.39253       |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| ES42             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.68848    |       | 83.98493    | 0.00000   | 10.73589     | 83.67508       |                   | 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   |           | 1,256.98700 |       | 1,256.98700 | 0.00000   | 1,253.12400  | 1,253.12400    |                   | 0.00       | 0.00  | 892,460,770.00 | 71              | 548.00        |
| GOVI             | On 05/02/2026 | GOVI               | 0.00   |           | 1,279.83800 |       | 1,279.83800 | 0.00000   | 1,275.90400  | 1,275.90400    |                   | 0.00       | 0.00  | 908,684,980.00 | 71              | 79.00         |
| GOVI             | On 07/05/2026 | GOVI               | 0.00   |           | 1,303.42000 |       | 1,303.42000 | 0.00000   | 1,299.41300  | 1,299.41300    |                   | 0.00       | 0.00  | 0.00           | 0               | 42.00         |
| GOVI             | On 06/08/2026 | GOVI               | 0.00   |           | 1,327.06100 |       | 1,327.06100 | 0.00000   | 1,322.97800  | 1,322.97800    |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| GOVI             | On 05/11/2026 | GOVI               | 0.00   |           | 1,350.82700 |       | 1,350.82700 | 0.00000   | 1,346.66800  | 1,346.66800    |                   | 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   |           | 141.66580   |       | 141.66580   | 0.00000   | 141.73000    | 141.73000      |                   | 0.00       | 0.00  | 163,907,330.60 | 1,157           | 3,907.00      |
| I2029            | On 05/02/2026 | Bond Future        | 0.00   |           | 144.27624   |       | 144.27624   | 0.00000   | 144.34148    | 144.34148      |                   | 0.00       | 0.00  | 0.00           | 0               | 1,136.00      |
| I2029            | On 07/05/2026 | Bond Future        | 0.00   |           | 145.50509   |       | 145.50509   | 0.00000   | 145.57145    | 145.57145      |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2029            | On 06/08/2026 | Bond Future        | 0.00   |           | 148.20601   |       | 148.20601   | 0.00000   | 148.27329    | 148.27329      |                   | 0.00       | 0.00  | 0.00           | 0               | 0.00          |
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 149.37594   |       | 149.37594   | 0.00000   | 149.44410    | 149.44410      |                   | 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<br>Option | Volatility | Delta | Delta Value   |  | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-----------|-------|------------|-----------|--------------|----------------|----------------------|------------|-------|---------------|--|-----------------|---------------|
| I2031            | On 06/11/2025 | Bond Future        | 0.00   |           | 112.59653 |       | 112.59653  | 0.00000   | 112.52188    | 112.52188      |                      | 2.29       | 0.00  | 0.00          |  | 0               | 2,442.00      |
| I2031            | On 05/02/2026 | Bond Future        | 0.00   |           | 112.28046 |       | 112.28046  | 0.00000   | 112.20429    | 112.20429      |                      | 2.18       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2031            | On 07/05/2026 | Bond Future        | 0.00   |           | 114.37588 |       | 114.37588  | 0.00000   | 114.29827    | 114.29827      |                      | 2.03       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 114.06794 |       | 114.06794  | 0.00000   | 113.98863    | 113.98863      |                      | 1.95       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 116.11074 |       | 116.11074  | 0.00000   | 116.02974    | 116.02974      |                      | 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   |           | 135.23400 |       | 135.23400  | 0.00000   | 135.38594    | 135.38594      |                      | 0.00       | 0.00  | 14,470,038.00 |  | 107             | 20,091.00     |
| I2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 137.72600 |       | 137.72600  | 0.00000   | 137.88051    | 137.88051      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 260.00        |
| I2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 138.73051 |       | 138.73051  | 0.00000   | 138.88782    | 138.88782      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 141.30577 |       | 141.30577  | 0.00000   | 141.46566    | 141.46566      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 142.24796 |       | 142.24796  | 0.00000   | 142.41043    | 142.41043      |                      | 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   |           | 146.65080 |       | 146.65080  | 0.00000   | 146.61942    | 146.61942      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 2,931.00      |
| I2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 147.18243 |       | 147.18243  | 0.00000   | 147.15039    | 147.15039      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 163.00        |
| I2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 149.92926 |       | 149.92926  | 0.00000   | 149.89652    | 149.89652      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 150.50542 |       | 150.50542  | 0.00000   | 150.47173    | 150.47173      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 153.20180 |       | 153.20180  | 0.00000   | 153.16716    | 153.16716      |                      | 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   |           | 114.21955 |       | 114.21955  | 0.00000   | 114.65060    | 114.65060      |                      | 5.26       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2043            | On 05/02/2026 | Bond Future        | 0.00   |           | 113.50788 |       | 113.50788  | 0.00000   | 113.94684    | 113.94684      |                      | 5.27       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2043            | On 07/05/2026 | Bond Future        | 0.00   |           | 115.62622 |       | 115.62622  | 0.00000   | 116.07326    | 116.07326      |                      | 5.24       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2043            | On 06/08/2026 | Bond Future        | 0.00   |           | 114.90872 |       | 114.90872  | 0.00000   | 115.36392    | 115.36392      |                      | 5.35       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 116.96609 |       | 116.96609  | 0.00000   | 117.42921    | 117.42921      |                      | 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   |           | 125.77924 |       | 125.77924  | 0.00000   | 125.47572    | 125.47572      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 11,659.00     |
| I2046            | On 05/02/2026 | Bond Future        | 0.00   |           | 128.09690 |       | 128.09690  | 0.00000   | 127.78755    | 127.78755      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 12,207.00     |
| I2046            | On 07/05/2026 | Bond Future        | 0.00   |           | 128.18736 |       | 128.18736  | 0.00000   | 127.87221    | 127.87221      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2046            | On 06/08/2026 | Bond Future        | 0.00   |           | 130.56643 |       | 130.56643  | 0.00000   | 130.24511    | 130.24511      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 130.57015 |       | 130.57015  | 0.00000   | 130.24299    | 130.24299      |                      | 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   |           | 127.14645 |       | 127.14645  | 0.00000   | 126.91033    | 126.91033      |                      | 0.00       | 0.00  | 74,889,259.05 |  | 589             | 6,892.00      |
| I2050            | On 05/02/2026 | Bond Future        | 0.00   |           | 127.07012 |       | 127.07012  | 0.00000   | 126.82953    | 126.82953      |                      | 0.00       | 0.00  | 74,844,300.68 |  | 589             | 11,428.00     |
| I2050            | On 07/05/2026 | Bond Future        | 0.00   |           | 129.44174 |       | 129.44174  | 0.00000   | 129.19652    | 129.19652      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2050            | On 06/08/2026 | Bond Future        | 0.00   |           | 129.38507 |       | 129.38507  | 0.00000   | 129.13506    | 129.13506      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 131.70284 |       | 131.70284  | 0.00000   | 131.44816    | 131.44816      |                      | 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   |           | 116.09697 |       | 116.09697  | 0.00000   | 116.07231    | 116.07231      |                      | 7.41       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2058            | On 05/02/2026 | Bond Future        | 0.00   |           | 115.41988 |       | 115.41988  | 0.00000   | 115.39475    | 115.39475      |                      | 7.48       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2058            | On 07/05/2026 | Bond Future        | 0.00   |           | 117.57388 |       | 117.57388  | 0.00000   | 117.54812    | 117.54812      |                      | 7.48       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2058            | On 06/08/2026 | Bond Future        | 0.00   |           | 116.89251 |       | 116.89251  | 0.00000   | 116.86618    | 116.86618      |                      | 7.68       | 0.00  | 0.00          |  | 0               | 0.00          |
| I2058            | On 05/11/2026 | Bond Future        | 0.00   |           | 118.98554 |       | 118.98554  | 0.00000   | 118.95829    | 118.95829      |                      | 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   |           | 401.58500 |       | 401.58500  | 0.00000   | 401.31900    | 401.31900      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 762.00        |
| IGOV             | On 05/02/2026 | Index Future       | 0.00   |           | 408.98500 |       | 408.98500  | 0.00000   | 408.71300    | 408.71300      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| IGOV             | On 07/05/2026 | Index Future       | 0.00   |           | 416.61800 |       | 416.61800  | 0.00000   | 416.34100    | 416.34100      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| IGOV             | On 06/08/2026 | Index Future       | 0.00   |           | 424.27000 |       | 424.27000  | 0.00000   | 423.98700    | 423.98700      |                      | 0.00       | 0.00  | 0.00          |  | 0               | 0.00          |
| IGOV             | On 05/11/2026 | Index Future       | 0.00   |           | 431.96200 |       | 431.96200  | 0.00000   | 431.67300    | 431.67300      |                      | 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 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      |           | 7.47186     | 107.25320 | 0.00000    | 7.47223     | 107.25281    |                |                   | 0.46       | 0.00  | 0.00             | 0               | 70,706.00     |
| R186             | On 05/02/2026 | Bond Future            | 0.00      |           | 8.43000     | 103.13238 | 0.00000    | 8.43000     | 103.13238    |                |                   | 0.50       | 0.00  | 0.00             | 0               | 0.00          |
| R186             | On 07/05/2026 | Bond Future            | 0.00      |           | 8.69000     | 105.12997 | 0.00000    | 8.69000     | 105.12997    |                |                   | 0.43       | 0.00  | 0.00             | 0               | 0.00          |
| R186             | On 06/08/2026 | Bond Future            | 0.00      |           | 8.57000     | 102.10931 | 0.00000    | 8.57000     | 102.10931    |                |                   | 0.29       | 0.00  | 0.00             | 0               | 0.00          |
| R186             | On 05/11/2026 | Bond Future            | 0.00      |           | 8.12000     | 104.29868 | 0.00000    | 8.12000     | 104.29868    |                |                   | 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      |           | 283.58543   | 283.58543 | 0.00000    | 283.13789   | 283.13789    |                |                   | 0.00       | 0.00  | 0.00             | 0               | 1,033.00      |
| R202             | On 05/02/2026 | Bond Future            | 0.00      |           | 283.45979   | 283.45979 | 0.00000    | 283.00369   | 283.00369    |                |                   | 0.00       | 0.00  | 18,708,346.14    | 66              | 340.00        |
| R202             | On 07/05/2026 | Bond Future            | 0.00      |           | 288.75013   | 288.75013 | 0.00000    | 288.28539   | 288.28539    |                |                   | 0.00       | 0.00  | 0.00             | 0               | 0.00          |
| R202             | On 06/08/2026 | Bond Future            | 0.00      |           | 288.67223   | 288.67223 | 0.00000    | 288.19805   | 288.19805    |                |                   | 0.00       | 0.00  | 0.00             | 0               | 0.00          |
| R202             | On 05/11/2026 | Bond Future            | 0.00      |           | 293.84436   | 293.84436 | 0.00000    | 293.36103   | 293.36103    |                |                   | 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      |           | 7.74570     | 103.12115 | 0.00000    | 7.77648     | 103.01152    |                |                   | 3.20       | 0.00  | 428,365,257.10   | 4,154           | 117,343.00    |
| R2030            | On 06/11/2025 | Bond Future            | 8.72 Call |           | 3,400.46000 | 3.40046   | 0.00000    | 3,290.83000 | 3.29083      | 3,400.460      | 2.91              | 1.00       | 0.00  | 0                | 300.00          |               |
| R2030            | On 06/11/2025 | Bond Future            | 9.22 Call |           | 5,090.98000 | 5.09098   | 0.00000    | 4,981.35000 | 4.98135      | 5,090.980      | 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      |           | 7.77075     | 100.98786 | 0.00000    | 7.80385     | 100.87610    |                |                   | 3.14       | 0.00  | 1,385,351,463.48 | 13,718          | 72,006.00     |
| R2030            | On 07/05/2026 | Bond Future            | 0.00      |           | 7.80002     | 102.84842 | 0.00000    | 7.83572     | 102.73457    |                |                   | 3.02       | 0.00  | 0.00             | 0               | 0.00          |
| R2030            | On 06/08/2026 | Bond Future            | 0.00      |           | 7.84355     | 100.72325 | 0.00000    | 7.88237     | 100.60708    |                |                   | 2.92       | 0.00  | 34,044,458.50    | 338             | 338.00        |
| R2030            | On 05/11/2026 | Bond Future            | 0.00      |           | 7.89099     | 102.50322 | 0.00000    | 7.93326     | 102.38473    |                |                   | 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      |           | 8.35193     | 100.44040 | 0.00000    | 8.38288     | 100.29017    |                |                   | 5.05       | 0.00  | 342,401,323.60   | 3,409           | 119,520.00    |
| R2032            | On 06/11/2025 | Bond Future            | 9.40 Call |           | 4,933.66000 | 4.93366   | 0.00000    | 4,783.43000 | 4.78343      | 4,933.660      | 4.66              | 1.00       | 0.00  | 0                | 300.00          |               |
| R2032            | On 06/11/2025 | Bond Future            | 9.90 Call |           | 7,179.45000 | 7.17945   | 0.00000    | 7,029.22000 | 7.02922      | 7,179.450      | 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      |           | 8.40501     | 102.26634 | 0.00000    | 8.43762     | 102.11327    |                |                   | 4.83       | 0.00  | 348,625,953.06   | 3,409           | 39,637.00     |
| R2032            | On 07/05/2026 | Bond Future            | 0.00      |           | 8.45630     | 99.99047  | 0.00000    | 8.49069     | 99.83458     |                |                   | 4.86       | 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 06/08/2026 | Bond Future        | 0.00   |           | 8.51838      |       | 101.82215  | 0.00000   | 8.55479      | 101.66314      |                   |            | 4.64   | 0.00        | 0.00             | 0               | 0.00          |
| R2032            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.59188      |       | 99.46413   | 0.00000   | 8.63046      | 99.30207       |                   |            | 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   |           | 8.51786      |       | 109.13769  | 0.00000   | 8.54882      | 108.96217      |                   |            | 7.22   | 0.00        | 0.00             | 0               | 28,018.00     |
| R2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.57509      |       | 111.12177  | 0.00000   | 8.60760      | 110.94294      |                   |            | 7.31   | 0.00        | 0.00             | 0               | 287.00        |
| R2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.63099      |       | 108.12560  | 0.00000   | 8.66515      | 107.94344      |                   |            | 7.19   | 0.00        | 0.00             | 0               | 0.00          |
| R2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.69681      |       | 110.10608  | 0.00000   | 8.73281      | 109.92032      |                   |            | 7.34   | 0.00        | 0.00             | 0               | 0.00          |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.77294      |       | 107.01209  | 0.00000   | 8.81091      | 106.82274      |                   |            | 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   |           | 9.02594      |       | 100.80518  | 0.00000   | 9.06711      | 100.55162      |                   |            | 6.46   | 0.00        | 5,260,115,097.58 | 52,181          | 67,302.00     |
| R2035            | On 06/11/2025 | Bond Future        | 9.77   | Call      | 4,454.19000  |       | 4.45419    | 0.00000   | 4,201.34000  | 4.20134        | 4,454.190         | 6.27       | 1.00   | 0.00        |                  | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 9.91   | Call      | 5,261.94000  |       | 5.26194    | 0.00000   | 5,008.49000  | 5.00849        | 5,261.940         | 6.28       | 1.00   | 0.00        |                  | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.08  | Call      | 6,231.04000  |       | 6.23104    | 0.00000   | 5,977.49000  | 5.97749        | 6,231.040         | 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   | 0.00000      | 0.00000        |                   | 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      | 8,074.72000  |       | 8.07472    | 0.00000   | 7,821.16000  | 7.82116        | 8,074.720         | 6.54       | 1.00   | 0.00        |                  | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.44  | Call      | 8,239.91000  |       | 8.23991    | 0.00000   | 7,986.35000  | 7.98635        | 8,239.910         | 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      | 9,005.49000  |       | 9.00549    | 0.00000   | 8,751.93000  | 8.75193        | 9,005.490         | 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      | 10,934.98000 |       | 10.93498   | 0.00000   | 10,681.42000 | 10.68142       | 10,934.980        | 7.29       | 1.00   | 0.00        |                  | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.95  | Call      | 10,987.78000 |       | 10.98778   | 0.00000   | 10,734.22000 | 10.73422       | 10,987.780        | 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   |           | 9.09703      |       | 102.63774  | 0.00000   | 9.13996      | 102.37951      |                   |            | 6.28   | 0.00        | 2,868,314,282.04 | 27,946          | 55,552.00     |
| R2035            | On 05/02/2026 | Bond Future        | 9.25   | Put       | 1,006.78000  |       | 1.00678    | 0.00000   | 1,117.72000  | 1.11772        | 1,006.780         | 6.28       | (0.39) | 0.00        |                  | 0               | 16,000.00     |
| R2035            | On 05/02/2026 | Bond Future        | 10.17  | Call      | 6,239.98000  |       | 6.23998    | 0.00000   | 5,991.98000  | 5.99198        | 6,239.980         | 6.12       | 0.97   | 0.00        |                  | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.44  | Call      | 7,687.38000  |       | 7.68738    | 0.00000   | 7,432.85000  | 7.43285        | 7,687.380         | 6.18       | 0.99   | 0.00        |                  | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 10.67  | Put       | 4.63000      |       | 0.00463    | 0.00000   | 6.06000      | 0.00606        | 4.630             | 6.25       | 0.00   | 0.00        |                  | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.94  | Call      | 10,329.92000 |       | 10.32992   | 0.00000   | 10,072.12000 | 10.07212       | 10,329.920        | 6.33       | 1.00   | 0.00        |                  | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 11.17  | Put       | 0.35000      |       | 0.00035    | 0.00000   | 0.49000      | 0.00049        | 0.350             | 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   |           | 9.16242      |       | 100.02564  | 0.00000   | 9.20716      | 99.76261       |                   |            | 6.47   | 0.00        | 0.00             | 0               | 0.00          |
| R2035            | On 07/05/2026 | Bond Future        | 9.64   | Call      | 3,558.11000  |       | 3.55811    | 0.00000   | 3,372.27000  | 3.37227        | 3,558.110         | 6.34       | 0.73   | 0.00        |                  | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.66   | Call      | 3,638.69000  |       | 3.63869    | 0.00000   | 3,450.60000  | 3.45060        | 3,638.690         | 6.34       | 0.74   | 0.00        |                  | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.71   | Call      | 3,843.77000  |       | 3.84377    | 0.00000   | 3,650.19000  | 3.65019        | 3,843.770         | 6.33       | 0.76   | 0.00        |                  | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.14  | Put       | 248.78000    |       | 0.24878    | 0.00000   | 280.86000    | 0.28086        | 248.780           | 6.30       | (0.11) | 0.00        |                  | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.16  | Put       | 236.02000    |       | 0.23602    | 0.00000   | 266.79000    | 0.26679        | 236.020           | 6.30       | (0.10) | 0.00        |                  | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.21  | Put       | 206.73000    |       | 0.20673    | 0.00000   | 234.41000    | 0.23441        | 206.730           | 6.29       | (0.09) | 0.00        |                  | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.64  | Put       | 64.70000     |       | 0.06470    | 0.00000   | 75.17000     | 0.07517        | 64.700            | 6.38       | (0.03) | 0.00        |                  | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.66  | Put       | 61.07000     |       | 0.06107    | 0.00000   | 71.03000     | 0.07103        | 61.070            | 6.38       | (0.03) | 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 | ContractsTraded  | Open Interest |            |
|------------------|---------------|--------------------|--------|-----------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|------------|
| R2035            | On 07/05/2026 | Bond Future        | 10.71  | Put       | 52.87     | 000   | 0.05287    | 0.00000   | 61.67        | 000            | 0.06167           | 52.870     | 6.40  | (0.03)      | 0.00             | 0             | 350.00     |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.23      | 758   | 101.85814  | 0.00000   | 9.28         | 433            | 101.59004         |            | 6.33  | 0.00        | 5,704,055.84     | 56            | 56.00      |
| R2035            | On 06/08/2026 | Bond Future        | 9.13   | Call      | 2,037.45  | 000   | 2.03745    | 0.00000   | 1,918.03     | 000            | 1.91803           | 2,037.450  | 6.38  | 0.47        | 0.00             | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.22   | Call      | 2,263.94  | 000   | 2.26394    | 0.00000   | 2,135.09     | 000            | 2.13509           | 2,263.940  | 6.34  | 0.50        | 0.00             | 0             | 250.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.63   | Put       | 1,308.54  | 000   | 1.30854    | 0.00000   | 1,404.64     | 000            | 1.40464           | 1,308.540  | 6.23  | (0.34)      | 0.00             | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.72   | Put       | 1,133.81  | 000   | 1.13381    | 0.00000   | 1,220.95     | 000            | 1.22095           | 1,133.810  | 6.22  | (0.30)      | 0.00             | 0             | 250.00     |
| R2035            | On 06/08/2026 | Bond Future        | 10.13  | Put       | 559.11    | 000   | 0.55911    | 0.00000   | 611.05       | 000            | 0.61105           | 559.110    | 6.20  | (0.18)      | 0.00             | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 10.22  | Put       | 471.90    | 000   | 0.47190    | 0.00000   | 517.50       | 000            | 0.51750           | 471.900    | 6.20  | (0.16)      | 0.00             | 0             | 250.00     |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.32      | 435   | 99.15853   | 0.00000   | 9.37         | 320            | 98.88544          |            | 6.45  | 0.00        | 0.00             | 0             | 0.00       |
| R2035            | On 28/02/2035 | Price Contribution | 0.00   |           | 100.00    | 000   | 0.00000    | 0.00000   | 100.00       | 000            | 0.00000           |            | 0.00  | 0.00        | 0.00             | 0             | 0.00       |
| R2037            | On 06/11/2025 | Bond Future        | 0.00   |           | 9.56      | 245   | 95.13955   | 0.00000   | 9.61         | 373            | 94.80928          |            | 7.33  | 0.00        | 6,402,320,877.70 | 67,294        | 120,289.00 |
| R2037            | On 06/11/2025 | Bond Future        | 10.50  | Call      | 5,793.09  | 000   | 5.79309    | 0.00000   | 5,462.91     | 000            | 5.46291           | 5,793.090  | 7.13  | 1.00        | 0.00             | 0             | 300.00     |
| R2037            | On 06/11/2025 | Bond Future        | 11.00  | Call      | 8,680.52  | 000   | 8.68052    | 0.00000   | 8,350.25     | 000            | 8.35025           | 8,680.520  | 7.49  | 1.00        | 0.00             | 0             | 300.00     |
| R2037            | On 06/11/2025 | Bond Future        | 12.16  | Put       | 0.00      | 000   | 0.00000    | 0.00000   | 0.00         | 000            | 0.00000           |            | 8.62  | 0.00        | 0.00             | 0             | 300.00     |
| R2037            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.64      | 037   | 92.61062   | 0.00000   | 9.69         | 362            | 92.27427          |            | 7.48  | 0.00        | 1,393,882,441.62 | 15,051        | 83,089.00  |
| R2037            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 7,552.34  | 000   | 7.55234    | 0.00000   | 7,223.32     | 000            | 7.22332           | 7,552.340  | 7.31  | 0.98        | 0.00             | 0             | 1,970.00   |
| R2037            | On 05/02/2026 | Bond Future        | 11.40  | Call      | 10,286.16 | 000   | 10.28616   | 0.00000   | 9,950.71     | 000            | 9.95071           | 10,286.160 | 7.43  | 1.00        | 0.00             | 0             | 1,030.00   |
| R2037            | On 05/02/2026 | Bond Future        | 12.27  | Put       | 0.01      | 000   | 0.00001    | 0.00000   | 0.02         | 000            | 0.00002           | 0.010      | 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   |           | 9.72      | 249   | 94.31683   | 0.00000   | 9.77         | 781            | 93.97418          |            | 7.43  | 0.00        | 0.00             | 0             | 0.00       |
| R2037            | On 07/05/2026 | Bond Future        | 10.95  | Call      | 7,367.39  | 000   | 7.36739    | 0.00000   | 7,051.18     | 000            | 7.05118           | 7,367.390  | 7.26  | 0.93        | 0.00             | 0             | 142.00     |
| R2037            | On 07/05/2026 | Bond Future        | 12.40  | Put       | 1.34      | 000   | 0.00134    | 0.00000   | 1.75         | 000            | 0.00175           | 1.340      | 7.40  | 0.00        | 0.00             | 0             | 142.00     |
| R2037            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.81      | 546   | 91.78458   | 0.00000   | 9.87         | 305            | 91.43546          |            | 7.72  | 0.00        | 233,041,048.62   | 2,539         | 2,539.00   |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 3,181.23  | 000   | 3.18123    | 0.00000   | 2,982.92     | 000            | 2.98292           | 3,181.230  | 7.71  | 0.59        | 0.00             | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 664.72    | 000   | 0.66472    | 0.00000   | 735.96       | 000            | 0.73596           | 664.720    | 7.58  | (0.19)      | 0.00             | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 213.32    | 000   | 0.21332    | 0.00000   | 242.17       | 000            | 0.24217           | 213.320    | 7.62  | (0.07)      | 0.00             | 0             | 2,541.00   |
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.90      | 828   | 93.40601   | 0.00000   | 9.96         | 816            | 93.05041          |            | 7.64  | 0.00        | 0.00             | 0             | 0.00       |
| R2037            | On 05/11/2026 | Bond Future        | 9.46   | Call      | 1,887.19  | 000   | 1.88719    | 0.00000   | 1,760.12     | 000            | 1.76012           | 1,887.190  | 7.88  | 0.38        | 0.00             | 0             | 4,490.00   |
| R2037            | On 05/11/2026 | Bond Future        | 10.23  | Put       | 2,026.53  | 000   | 2.02653    | 0.00000   | 2,169.21     | 000            | 2.16921           | 2,026.530  | 7.59  | (0.38)      | 0.00             | 0             | 4,490.00   |
| R2037            | On 05/11/2026 | Bond Future        | 10.83  | Put       | 923.45    | 000   | 0.92345    | 0.00000   | 1,005.45     | 000            | 1.00545           | 923.450    | 7.55  | (0.22)      | 0.00             | 0             | 4,490.00   |
| R2037            | On 31/01/2037 | Price Contribution | 0.00   |           | 100.00    | 000   | 0.00000    | 0.00000   | 100.00       | 000            | 0.00000           |            | 0.00  | 0.00        | 0.00             | 0             | 0.00       |
| R2038            | On 06/11/2025 | Bond Future        | 0.00   |           | 9.63      | 358   | 110.09999  | 0.00000   | 9.67         | 987            | 109.74939         |            | 7.07  | 0.00        | 0.00             | 0             | 6,698.00   |
| R2038            | On 06/11/2025 | Bond Future        | 10.98  | Call      | 9,572.65  | 000   | 9.57265    | 0.00000   | 9,222.05     | 000            | 9.22205           | 9,572.650  | 7.21  | 1.00        | 0.00             | 0             | 1,770.00   |
| R2038            | On 06/11/2025 | Bond Future        | 12.33  | Put       | 0.00      | 000   | 0.00000    | 0.00000   | 0.00         | 000            | 0.00000           |            | 8.33  | 0.00        | 0.00             | 0             | 1,770.00   |
| R2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.71      | 640   | 112.10154  | 0.00000   | 9.76         | 449            | 111.74446         |            | 6.92  | 0.00        | 0.00             | 0             | 0.00       |
| R2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.79      | 917   | 108.68215  | 0.00000   | 9.84         | 915            | 108.31838         |            | 7.30  | 0.00        | 0.00             | 0             | 0.00       |
| R2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.89      | 041   | 110.67265  | 0.00000   | 9.94         | 242            | 110.30196         |            | 7.30  | 0.00        | 0.00             | 0             | 0.00       |
| R2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.98      | 917   | 107.14734  | 0.00000   | 10.04        | 330            | 106.76981         |            | 7.40  | 0.00        | 0.00             | 0             | 0.00       |
| R2038            | On 31/03/2038 | Price Contribution | 0.00   |           | 100.00    | 000   | 0.00000    | 0.00000   | 100.00       | 000            | 0.00000           |            | 0.00  | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 06/11/2025 | Bond Future        | 0.00   |           | 101.56    | 789   | 101.56789  | 0.00000   | 101.15       | 254            | 101.15254         |            | 7.80  | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 05/02/2026 | Bond Future        | 0.00   |           | 103.41    | 439   | 103.41439  | 0.00000   | 102.99       | 135            | 102.99135         |            | 7.62  | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 07/05/2026 | Bond Future        | 0.00   |           | 100.34    | 022   | 100.34022  | 0.00000   | 99.90        | 938            | 99.90938          |            | 7.95  | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 06/08/2026 | Bond Future        | 0.00   |           | 102.17    | 796   | 102.17796  | 0.00000   | 101.73       | 902            | 101.73902         |            | 7.91  | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 05/11/2026 | Bond Future        | 0.00   |           | 99.00     | 657   | 99.00657   | 0.00000   | 98.55        | 953            | 98.55953          |            | 8.23  | 0.00        | 0.00             | 0             | 0.00       |
| R2039            | On 31/03/2039 | Price Contribution | 0.00   |           | 100.00    | 000   | 0.00000    | 0.00000   | 100.00       | 000            | 0.00000           |            | 0.00  | 0.00        | 0.00             | 0             | 0.00       |
| R2040            | On 06/10/2015 | Price Contribution | 0.00   |           | 100.00    | 000   | 0.00000    | 0.00000   | 100.00       | 000            | 100.00000         |            | 0.00  | 0.00        | 0.00             | 0             | 0.00       |

| 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 06/11/2025 | Bond Future        | 0.00   |           | 9.98390      |       | 95.10299   | 0.00000   | 10.04531     | 94.66807       |                   |            | 8.08  | 0.00        | 797,914,086.10 | 8,390           | 47,877.00     |
| R2040            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.06814     |       | 92.32292   | 0.00000   | 10.13176     | 91.87999       |                   |            | 8.29  | 0.00        | 549,044,405.24 | 5,947           | 47,843.00     |
| R2040            | On 05/02/2026 | Bond Future        | 9.80   | Call      | 986.58000    |       | 0.98658    | 0.00000   | 849.36000    | 0.84936        | 986.580           |            | 8.63  | 0.34        | 0.00           | 0               | 14,000.00     |
| R2040            | On 05/02/2026 | Bond Future        | 10.35  | Call      | 2,809.92000  |       | 2.80992    | 0.00000   | 2,520.88000  | 2.52088        | 2,809.920         |            | 8.24  | 0.69        | 0.00           | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 10.75  | Put       | 257.56000    |       | 0.25756    | 0.00000   | 321.40000    | 0.32140        | 257.560           |            | 8.10  | (0.12)      | 0.00           | 0               | 8,180.00      |
| R2040            | On 05/02/2026 | Bond Future        | 11.15  | Put       | 57.15000     |       | 0.05715    | 0.00000   | 76.05000     | 0.07605        | 57.150            |            | 8.08  | (0.03)      | 0.00           | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 11.82  | Call      | 11,146.82000 |       | 11.14682   | 0.00000   | 10,705.24000 | 10.70524       | 11,146.820        |            | 8.24  | 1.00        | 0.00           | 0               | 475.00        |
| R2040            | On 05/02/2026 | Bond Future        | 13.23  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 8.36  | 0.00        | 0.00           | 0               | 475.00        |
| R2040            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.15613     |       | 94.02375   | 0.00000   | 10.22204     | 93.57264       |                   |            | 8.26  | 0.00        | 0.00           | 0               | 0.00          |
| R2040            | On 07/05/2026 | Bond Future        | 10.70  | Call      | 4,489.86000  |       | 4.48986    | 0.00000   | 4,160.84000  | 4.16084        | 4,489.860         |            | 8.09  | 0.75        | 0.00           | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 11.72  | Put       | 71.01000     |       | 0.07101    | 0.00000   | 87.59000     | 0.08759        | 71.010            |            | 8.13  | (0.03)      | 0.00           | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 12.22  | Put       | 16.11000     |       | 0.01611    | 0.00000   | 20.64000     | 0.02064        | 16.110            |            | 8.23  | (0.01)      | 0.00           | 0               | 1,460.00      |
| R2040            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.25438     |       | 91.23552   | 0.00000   | 10.32281     | 90.77590       |                   |            | 8.63  | 0.00        | 662,826,052.80 | 7,265           | 7,265.00      |
| R2040            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.35165     |       | 92.84690   | 0.00000   | 10.42258     | 92.37891       |                   |            | 8.57  | 0.00        | 0.00           | 0               | 0.00          |
| R2040            | On 05/11/2026 | Bond Future        | 9.91   | Call      | 2,134.51000  |       | 2.13451    | 0.00000   | 1,965.25000  | 1.96525        | 2,134.510         |            | 8.87  | 0.38        | 0.00           | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67  | Put       | 2,274.01000  |       | 2.27401    | 0.00000   | 2,461.73000  | 2.46173        | 2,274.010         |            | 8.52  | (0.38)      | 0.00           | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27  | Put       | 1,041.99000  |       | 1.04199    | 0.00000   | 1,150.50000  | 1.15050        | 1,041.990         |            | 8.48  | (0.22)      | 0.00           | 0               | 2,300.00      |
| R2040            | On 31/01/2040 | Price Contribution | 0.00   |           | 100.00000    |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| R2042            | On 06/11/2025 | Bond Future        | 0.00   |           | 101.46792    |       | 101.46792  | 0.00000   | 101.06045    | 101.06045      |                   |            | 8.41  | 0.00        | 0.00           | 0               | 0.00          |
| R2042            | On 05/02/2026 | Bond Future        | 0.00   |           | 103.31253    |       | 103.31253  | 0.00000   | 102.89765    | 102.89765      |                   |            | 8.22  | 0.00        | 0.00           | 0               | 0.00          |
| R2042            | On 07/05/2026 | Bond Future        | 0.00   |           | 100.11046    |       | 100.11046  | 0.00000   | 99.68784     | 99.68784       |                   |            | 8.61  | 0.00        | 0.00           | 0               | 0.00          |
| R2042            | On 06/08/2026 | Bond Future        | 0.00   |           | 101.94396    |       | 101.94396  | 0.00000   | 101.51333    | 101.51333      |                   |            | 8.57  | 0.00        | 0.00           | 0               | 0.00          |
| R2042            | On 05/11/2026 | Bond Future        | 0.00   |           | 98.64232     |       | 98.64232   | 0.00000   | 98.20385     | 98.20385       |                   |            | 8.95  | 0.00        | 0.00           | 0               | 0.00          |
| R2042            | On 31/03/2042 | Price Contribution | 0.00   |           | 100.00000    |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0.00        | 0.00           | 0               | 0.00          |
| R2044            | On 06/11/2025 | Bond Future        | 0.00   |           | 10.17845     |       | 90.68752   | 0.00000   | 10.24988     | 90.15690       |                   |            | 8.83  | 0.00        | 927,824,017.12 | 10,231          | 117,559.00    |
| R2044            | On 06/11/2025 | Bond Future        | 11.25  | Call      | 7,465.25000  |       | 7.46525    | 0.00000   | 6,934.65000  | 6.93465        | 7,465.250         |            | 8.61  | 1.00        | 0.00           | 0               | 11,000.00     |
| R2044            | On 06/11/2025 | Bond Future        | 11.75  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 9.54  | 0.00        | 0.00           | 0               | 11,000.00     |
| R2044            | On 06/11/2025 | Bond Future        | 12.00  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 10.00 | 0.00        | 0.00           | 0               | 5,800.00      |
| R2044            | On 06/11/2025 | Bond Future        | 12.20  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 10.37 | 0.00        | 0.00           | 0               | 5,600.00      |
| R2044            | On 06/11/2025 | Bond Future        | 12.25  | Put       | 0.00000      |       | 0.00000    | 0.00000   | 0.00000      | 0.00000        |                   |            | 10.46 | 0.00        | 0.00           | 0               | 5,800.00      |
| R2044            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.26045     |       | 87.95247   | 0.00000   | 10.33430     | 87.41209       |                   |            | 9.08  | 0.00        | 0.00           | 0               | 32,808.00     |
| R2044            | On 05/02/2026 | Bond Future        | 10.07  | Call      | 1,224.99000  |       | 1.22499    | 0.00000   | 1,033.93000  | 1.03393        | 1,224.990         |            | 9.43  | 0.39        | 0.00           | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 4,822.81000  |       | 4.82281    | 0.00000   | 4,369.28000  | 4.36928        | 4,822.810         |            | 8.91  | 0.86        | 0.00           | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.25  | Put       | 86.56000     |       | 0.08656    | 0.00000   | 118.13000    | 0.11813        | 86.560            |            | 8.87  | (0.05)      | 0.00           | 0               | 4,500.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.45  | Put       | 37.76000     |       | 0.03776    | 0.00000   | 53.54000     | 0.05354        | 37.760            |            | 8.86  | (0.02)      | 0.00           | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.50  | Put       | 30.31000     |       | 0.03031    | 0.00000   | 43.40000     | 0.04340        | 30.310            |            | 8.86  | (0.02)      | 0.00           | 0               | 4,500.00      |
| R2044            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.34557     |       | 89.57277   | 0.00000   | 10.42192     | 89.02236       |                   |            | 9.06  | 0.00        | 0.00           | 0               | 0.00          |
| R2044            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.43987     |       | 86.82822   | 0.00000   | 10.51895     | 86.26752       |                   |            | 9.50  | 0.00        | 666,927,557.82 | 7,681           | 7,681.00      |
| R2044            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.53263     |       | 88.36171   | 0.00000   | 10.61441     | 87.79085       |                   |            | 9.45  | 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   |           | 10.12795     |       | 89.61161   | 0.00000   | 10.20942     | 88.97106       |                   |            | 9.32  | 0.00        | 983,487,419.75 | 10,975          | 92,095.00     |
| R2048            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.20756     |       | 91.24070   | 0.00000   | 10.29173     | 90.58842       |                   |            | 9.13  | 0.00        | 562,498,915.50 | 6,165           | 204,980.00    |
| R2048            | On 05/02/2026 | Bond Future        | 9.50   | Call      | 330.82000    |       | 0.33082    | 0.00000   | 255.91000    | 0.25591        | 330.820           |            | 9.86  | 0.13        | 0.00           | 0               | 1,400.00      |
| R2048            | On 05/02/2026 | Bond Future        | 10.00  | Call      | 1,184.55000  |       | 1.18455    | 0.00000   | 964.74000    | 0.96474        | 1,184.550         |            | 9.31  | 0.37        | 0.00           | 0               | 1,400.00      |
| R2048            | On 05/02/2026 | Bond Future        | 10.48  | Put       | 943.26000    |       | 0.94326    | 0.00000   | 1,171.90000  | 1.17190        | 943.260           |            | 9.01  | (0.31)      | 0.00           | 0               | 1,400.00      |
| R2048            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.28226     |       | 88.48206   | 0.00000   | 10.36914     | 87.81763       |                   |            | 9.58  | 0.00        | 0.00           | 0               | 260.00        |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.36419     |       | 90.10288   | 0.00000   | 10.45398     | 89.42616       |                   |            | 9.56  | 0.00        | 0.00           | 0               | 0.00          |

| Contract Details |               |                    | Strike | Call /Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value |                  | ContractsTraded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|-----------------|---------------|
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.45275  | 87.25850   | 0.00000   | 10.54555     | 86.56953       |                   | 10.01      |       | 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   |           | 9.99134   | 116.53467  | 0.00000   | 10.08784     | 115.52474      |                   | 9.44       |       | 0.00        | 978,891,228.00   | 8,400           | 28,843.00     |
| R2053            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.06368  | 118.65323  | 0.00000   | 10.16332     | 117.62480      |                   | 9.25       |       | 0.00        | 17,797,984.50    | 150             | 26,900.00     |
| R2053            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.13524  | 114.97741  | 0.00000   | 10.23812     | 113.93002      |                   | 9.71       |       | 0.00        | 0.00             | 0               | 10,000.00     |
| R2053            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.21261  | 117.08321  | 0.00000   | 10.31894     | 116.01631      |                   | 9.69       |       | 0.00        | 0.00             | 0               | 0.00          |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.29462  | 113.29307  | 0.00000   | 10.40452     | 112.20696      |                   | 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   |           | 9.30061   | 80.66936   | 0.00000   | 9.32657      | 80.52204       |                   | 7.51       |       | 0.00        | 1,464,471,561.44 | 18,154          | 26,567.00     |
| R209             | On 05/02/2026 | Bond Future        | 0.00   |           | 9.36989   | 82.13592   | 0.00000   | 9.39682      | 81.98582       |                   | 7.33       |       | 0.00        | 544,479,013.68   | 6,629           | 10,823.00     |
| R209             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.43856   | 80.49764   | 0.00000   | 9.46650      | 80.34474       |                   | 7.57       |       | 0.00        | 0.00             | 0               | 0.00          |
| R209             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.51520   | 81.97233   | 0.00000   | 9.54425      | 81.81640       |                   | 7.48       |       | 0.00        | 223,948,405.56   | 2,732           | 2,732.00      |
| R209             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.59900   | 80.27160   | 0.00000   | 9.62921      | 80.11268       |                   | 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   |           | 253.76192 | 253.76192  | 0.00000   | 253.71101    | 253.71101      |                   | 0.00       |       | 0.00        | 0.00             | 0               | 1,203.00      |
| R210             | On 05/02/2026 | Bond Future        | 0.00   |           | 258.43795 | 258.43795  | 0.00000   | 258.38585    | 258.38585      |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R210             | On 07/05/2026 | Bond Future        | 0.00   |           | 259.77430 | 259.77430  | 0.00000   | 259.72110    | 259.72110      |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R210             | On 06/08/2026 | Bond Future        | 0.00   |           | 264.59598 | 264.59598  | 0.00000   | 264.54116    | 264.54116      |                   | 0.00       |       | 0.00        | 0.00             | 0               | 0.00          |
| R210             | On 05/11/2026 | Bond Future        | 0.00   |           | 265.79703 | 265.79703  | 0.00000   | 265.74073    | 265.74073      |                   | 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   |           | 8.05023   | 96.91543   | 0.00000   | 8.08114      | 96.78780       |                   | 4.40       |       | 0.00        | 236,085,987.48   | 2,436           | 82,437.00     |
| R213             | On 05/02/2026 | Bond Future        | 0.00   |           | 8.09559   | 98.67729   | 0.00000   | 8.12839      | 98.54727       |                   | 4.15       |       | 0.00        | 166,369,910.94   | 1,686           | 1,704.00      |
| R213             | On 07/05/2026 | Bond Future        | 0.00   |           | 8.13240   | 96.94361   | 0.00000   | 8.16724      | 96.81111       |                   | 4.09       |       | 0.00        | 0.00             | 0               | 0.00          |
| R213             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.18047   | 98.71989   | 0.00000   | 8.21766      | 98.58474       |                   | 3.83       |       | 0.00        | 0.00             | 0               | 0.00          |
| R213             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.24639   | 96.91618   | 0.00000   | 8.28617      | 96.77839       |                   | 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   |           | 9.97294   | 74.30529   | 0.00000   | 10.02418     | 73.98820       |                   | 8.92       |       | 0.00        | 125,947,466.55   | 1,695           | 37,193.00     |
| R214             | On 05/02/2026 | Bond Future        | 0.00   |           | 10.05253  | 75.65615   | 0.00000   | 10.10547     | 75.33317       |                   | 8.73       |       | 0.00        | 37,828,075.00    | 500             | 1,805.00      |
| R214             | On 07/05/2026 | Bond Future        | 0.00   |           | 10.12734  | 73.75194   | 0.00000   | 10.18198     | 73.42298       |                   | 9.11       |       | 0.00        | 0.00             | 0               | 0.00          |
| R214             | On 06/08/2026 | Bond Future        | 0.00   |           | 10.20975  | 75.10316   | 0.00000   | 10.26624     | 74.76797       |                   | 9.10       |       | 0.00        | 0.00             | 0               | 0.00          |
| R214             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.29967  | 73.13483   | 0.00000   | 10.35805     | 72.79356       |                   | 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 : |  |  |  |  |  |  |  |  |  |  | 29,796,473,371.09 |  | 291,781 | 1,846,188.00 |
| Grand Total:            |  |  |  |  |  |  |  |  |  |  | 29,796,473,371.09 |  | 291,781 | 1,846,188.00 |