

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/10/2025

| 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   |           | 1,221.43700 |       | 1,221.43700 | 0.00000   | 1,221.36100  | 1,221.36100    |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| AL37             | On 05/02/2026 | Index Future       | 0.00   |           | 1,243.52200 |       | 1,243.52200 | 0.00000   | 1,243.44300  | 1,243.44300    |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| AL37             | On 07/05/2026 | Index Future       | 0.00   |           | 1,266.53400 |       | 1,266.53400 | 0.00000   | 1,266.45400  | 1,266.45400    |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| AL37             | On 06/08/2026 | Index Future       | 0.00   |           | 1,289.41500 |       | 1,289.41500 | 0.00000   | 1,289.33000  | 1,289.33000    |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| AL37             | On 05/11/2026 | Index Future       | 0.00   |           | 1,312.42200 |       | 1,312.42200 | 0.00000   | 1,312.33200  | 1,312.33200    |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| AL7T             | On 06/11/2025 | Index Future       | 0.00   |           | 1,531.76300 |       | 1,531.76300 | 0.00000   | 1,530.28700  | 1,530.28700    |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| AL7T             | On 05/02/2026 | Index Future       | 0.00   |           | 1,559.45800 |       | 1,559.45800 | 0.00000   | 1,557.95400  | 1,557.95400    |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| AL7T             | On 07/05/2026 | Index Future       | 0.00   |           | 1,588.31700 |       | 1,588.31700 | 0.00000   | 1,586.78500  | 1,586.78500    |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| AL7T             | On 06/08/2026 | Index Future       | 0.00   |           | 1,617.01100 |       | 1,617.01100 | 0.00000   | 1,615.44800  | 1,615.44800    |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| AL7T             | On 05/11/2026 | Index Future       | 0.00   |           | 1,645.86400 |       | 1,645.86400 | 0.00000   | 1,644.26800  | 1,644.26800    |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| ALBI             | On 06/11/2025 | Index Future       | 0.00   |           | 1,291.95700 |       | 1,291.95700 | 0.00000   | 1,290.76200  | 1,290.76200    |                   | 0.00       | 0.00  | 0.00         | 0               | 63.00         |
| ALBI             | On 05/02/2026 | Index Future       | 0.00   |           | 1,315.31600 |       | 1,315.31600 | 0.00000   | 1,314.09800  | 1,314.09800    |                   | 0.00       | 0.00  | 0.00         | 0               | 13.00         |
| ALBI             | On 07/05/2026 | Index Future       | 0.00   |           | 1,339.65700 |       | 1,339.65700 | 0.00000   | 1,338.41700  | 1,338.41700    |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| ALBI             | On 06/08/2026 | Index Future       | 0.00   |           | 1,363.85900 |       | 1,363.85900 | 0.00000   | 1,362.59300  | 1,362.59300    |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| ALBI             | On 05/11/2026 | Index Future       | 0.00   |           | 1,388.19500 |       | 1,388.19500 | 0.00000   | 1,386.90200  | 1,386.90200    |                   | 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   |           | 9.47611     |       | 90.39748    | 0.00000   | 9.49221      | 90.31592       |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| ES33             | On 05/02/2026 | Bond Future        | 0.00   |           | 9.57145     |       | 92.05419    | 0.00000   | 9.58832      | 91.97102       |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| ES33             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.66063     |       | 89.98512    | 0.00000   | 9.67828      | 89.90042       |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| ES33             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.76430     |       | 91.64753    | 0.00000   | 9.78286      | 91.56101       |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| ES33             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.88246     |       | 89.48946    | 0.00000   | 9.90198      | 89.40117       |                   | 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   |           | 10.10966    |       | 87.60862    | 0.00000   | 10.12560     | 87.49447       |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| ES42             | On 05/02/2026 | Bond Future        | 0.00   |           | 10.19156    |       | 89.21425    | 0.00000   | 10.20806     | 89.09783       |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| ES42             | On 07/05/2026 | Bond Future        | 0.00   |           | 10.27243    |       | 86.62179    | 0.00000   | 10.28949     | 86.50324       |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| ES42             | On 06/08/2026 | Bond Future        | 0.00   |           | 10.36093    |       | 88.22133    | 0.00000   | 10.37861     | 88.10038       |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| ES42             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.45580    |       | 85.53088    | 0.00000   | 10.47414     | 85.40748       |                   | 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   |           | 1,268.66300 |       | 1,268.66300 | 0.00000   | 1,267.52700  | 1,267.52700    |                   | 0.00       | 0.00  | 0.00         | 0               | 138.00        |
| GOVI             | On 05/02/2026 | GOVI               | 0.00   |           | 1,291.60200 |       | 1,291.60200 | 0.00000   | 1,290.44300  | 1,290.44300    |                   | 0.00       | 0.00  | 0.00         | 0               | 563.00        |
| GOVI             | On 07/05/2026 | GOVI               | 0.00   |           | 1,315.50400 |       | 1,315.50400 | 0.00000   | 1,314.32400  | 1,314.32400    |                   | 0.00       | 0.00  | 0.00         | 0               | 42.00         |
| GOVI             | On 06/08/2026 | GOVI               | 0.00   |           | 1,339.26900 |       | 1,339.26900 | 0.00000   | 1,338.06500  | 1,338.06500    |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| GOVI             | On 05/11/2026 | GOVI               | 0.00   |           | 1,363.16600 |       | 1,363.16600 | 0.00000   | 1,361.93700  | 1,361.93700    |                   | 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   |           | 142.04101   |       | 142.04101   | 0.00000   | 142.01248    | 142.01248      |                   | 0.00       | 0.00  | 0.00         | 0               | 2,387.00      |
| I2029            | On 05/02/2026 | Bond Future        | 0.00   |           | 144.64417   |       | 144.64417   | 0.00000   | 144.61494    | 144.61494      |                   | 0.00       | 0.00  | 7,376,852.67 | 51              | 1,833.00      |
| I2029            | On 07/05/2026 | Bond Future        | 0.00   |           | 145.89343   |       | 145.89343   | 0.00000   | 145.86355    | 145.86355      |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| I2029            | On 06/08/2026 | Bond Future        | 0.00   |           | 148.59043   |       | 148.59043   | 0.00000   | 148.55957    | 148.55957      |                   | 0.00       | 0.00  | 0.00         | 0               | 0.00          |
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 149.75859   |       | 149.75859   | 0.00000   | 149.72704    | 149.72704      |                   | 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   |           | 112.66324 |       | 112.66324  | 0.00000   | 112.64069    | 112.64069      |            | 2.29       | 0.00  | 0.00          | 0               | 852.00        |
| I2031            | On 05/02/2026 | Bond Future        | 0.00   |           | 112.33823 |       | 112.33823  | 0.00000   | 112.31514    | 112.31514      |            | 2.18       | 0.00  | 1,460,396.99  | 13              | 1,013.00      |
| I2031            | On 07/05/2026 | Bond Future        | 0.00   |           | 114.44419 |       | 114.44419  | 0.00000   | 114.42066    | 114.42066      |            | 2.03       | 0.00  | 0.00          | 0               | 0.00          |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 114.13187 |       | 114.13187  | 0.00000   | 114.10768    | 114.10768      |            | 1.95       | 0.00  | 0.00          | 0               | 680.00        |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 116.16792 |       | 116.16792  | 0.00000   | 116.14296    | 116.14296      |            | 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   |           | 136.33202 |       | 136.33202  | 0.00000   | 136.03173    | 136.03173      |            | 0.00       | 0.00  | 31,765,360.66 | 233             | 8,701.00      |
| I2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 138.83056 |       | 138.83056  | 0.00000   | 138.52460    | 138.52460      |            | 0.00       | 0.00  | 19,019,786.72 | 137             | 2,703.00      |
| I2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 139.86832 |       | 139.86832  | 0.00000   | 139.55654    | 139.55654      |            | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| I2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 142.45397 |       | 142.45397  | 0.00000   | 142.13607    | 142.13607      |            | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 143.40884 |       | 143.40884  | 0.00000   | 143.08511    | 143.08511      |            | 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   |           | 147.56165 |       | 147.56165  | 0.00000   | 147.00552    | 147.00552      |            | 0.00       | 0.00  | 0.00          | 0               | 1,601.00      |
| I2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 148.09626 |       | 148.09626  | 0.00000   | 147.52988    | 147.52988      |            | 0.00       | 0.00  | 1,777,155.12  | 12              | 2,701.00      |
| I2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 150.87263 |       | 150.87263  | 0.00000   | 150.29559    | 150.29559      |            | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| I2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 151.45736 |       | 151.45736  | 0.00000   | 150.86943    | 150.86943      |            | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 154.16036 |       | 154.16036  | 0.00000   | 153.56151    | 153.56151      |            | 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   |           | 114.98125 |       | 114.98125  | 0.00000   | 114.95691    | 114.95691      |            | 5.26       | 0.00  | 0.00          | 0               | 0.00          |
| I2043            | On 05/02/2026 | Bond Future        | 0.00   |           | 114.27348 |       | 114.27348  | 0.00000   | 114.24853    | 114.24853      |            | 5.27       | 0.00  | 0.00          | 0               | 0.00          |
| I2043            | On 07/05/2026 | Bond Future        | 0.00   |           | 116.41570 |       | 116.41570  | 0.00000   | 116.39025    | 116.39025      |            | 5.24       | 0.00  | 0.00          | 0               | 0.00          |
| I2043            | On 06/08/2026 | Bond Future        | 0.00   |           | 115.70764 |       | 115.70764  | 0.00000   | 115.68148    | 115.68148      |            | 5.35       | 0.00  | 0.00          | 0               | 0.00          |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 117.77134 |       | 117.77134  | 0.00000   | 117.74450    | 117.74450      |            | 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   |           | 126.51080 |       | 126.51080  | 0.00000   | 126.48359    | 126.48359      |            | 0.00       | 0.00  | 0.00          | 0               | 11,522.00     |
| I2046            | On 05/02/2026 | Bond Future        | 0.00   |           | 128.82916 |       | 128.82916  | 0.00000   | 128.80153    | 128.80153      |            | 0.00       | 0.00  | 0.00          | 0               | 12,424.00     |
| I2046            | On 07/05/2026 | Bond Future        | 0.00   |           | 128.94660 |       | 128.94660  | 0.00000   | 128.91818    | 128.91818      |            | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| I2046            | On 06/08/2026 | Bond Future        | 0.00   |           | 131.32996 |       | 131.32996  | 0.00000   | 131.30050    | 131.30050      |            | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 131.34085 |       | 131.34085  | 0.00000   | 131.31101    | 131.31101      |            | 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   |           | 128.04653 |       | 128.04653  | 0.00000   | 128.22984    | 128.22984      |            | 0.00       | 0.00  | 19,206,979.50 | 150             | 6,582.00      |
| I2050            | On 05/02/2026 | Bond Future        | 0.00   |           | 127.97481 |       | 127.97481  | 0.00000   | 128.16154    | 128.16154      |            | 0.00       | 0.00  | 19,196,221.50 | 150             | 11,810.00     |
| I2050            | On 07/05/2026 | Bond Future        | 0.00   |           | 130.37385 |       | 130.37385  | 0.00000   | 130.56400    | 130.56400      |            | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| I2050            | On 06/08/2026 | Bond Future        | 0.00   |           | 130.32799 |       | 130.32799  | 0.00000   | 130.52122    | 130.52122      |            | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 132.65368 |       | 132.65368  | 0.00000   | 132.85013    | 132.85013      |            | 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   |           | 116.80494 |       | 116.80494  | 0.00000   | 116.78024    | 116.78024      |            | 7.41       | 0.00  | 0.00          | 0               | 0.00          |
| I2058            | On 05/02/2026 | Bond Future        | 0.00   |           | 116.13052 |       | 116.13052  | 0.00000   | 116.10522    | 116.10522      |            | 7.48       | 0.00  | 0.00          | 0               | 0.00          |
| I2058            | On 07/05/2026 | Bond Future        | 0.00   |           | 118.30769 |       | 118.30769  | 0.00000   | 118.28178    | 118.28178      |            | 7.48       | 0.00  | 0.00          | 0               | 0.00          |
| I2058            | On 06/08/2026 | Bond Future        | 0.00   |           | 117.63460 |       | 117.63460  | 0.00000   | 117.60809    | 117.60809      |            | 7.68       | 0.00  | 0.00          | 0               | 0.00          |
| I2058            | On 05/11/2026 | Bond Future        | 0.00   |           | 119.73272 |       | 119.73272  | 0.00000   | 119.70541    | 119.70541      |            | 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   |           | 403.97100 |       | 403.97100  | 0.00000   | 403.58500    | 403.58500      |            | 0.00       | 0.00  | 0.00          | 0               | 525.00        |
| IGOV             | On 05/02/2026 | Index Future       | 0.00   |           | 411.37600 |       | 411.37600  | 0.00000   | 410.98200    | 410.98200      |            | 0.00       | 0.00  | 0.00          | 0               | 229.00        |
| IGOV             | On 07/05/2026 | Index Future       | 0.00   |           | 419.08700 |       | 419.08700  | 0.00000   | 418.68600    | 418.68600      |            | 0.00       | 0.00  | 0.00          | 0               | 8.00          |
| IGOV             | On 06/08/2026 | Index Future       | 0.00   |           | 426.75500 |       | 426.75500  | 0.00000   | 426.34500    | 426.34500      |            | 0.00       | 0.00  | 0.00          | 0               | 0.00          |
| IGOV             | On 05/11/2026 | Index Future       | 0.00   |           | 434.46400 |       | 434.46400  | 0.00000   | 434.04600    | 434.04600      |            | 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             | 0.00 | 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             | 0.00 | 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             | 0.00 | 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             | 0.00 | 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             | 0.00 | 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             | 0.00 | 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             | 0.00 | 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             | 0.00 | 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             | 0.00 | 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             | 0.00 | 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             | 0.00 | 0               | 0.00          |
| IS10             | On 19/09/2028 | Interest Rate Swap     | 0.00   |           | 92.02000    | 92.02000  | 0.00000    | 92.02000    | 92.02000     |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| IVC210           | On 31/03/2028 | Bond Future            | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| J186             | On 21/12/2026 | Interest Rate Swap     | 0.00   |           | 8.68300     | 8.68300   | 0.00000    | 8.68300     | 8.68300      |                |                   | 15.00      | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| JBAF             | On 17/12/2025 | Jibar Tradeable Future | 0.00   |           | 8.37200     | 91.62800  | 0.00000    | 8.37200     | 91.62800     |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| JBAF             | On 18/03/2026 | Jibar Tradeable Future | 0.00   |           | 8.37200     | 91.62800  | 0.00000    | 8.37200     | 91.62800     |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| JBAF             | On 17/06/2026 | Jibar Tradeable Future | 0.00   |           | 8.40000     | 91.60000  | 0.00000    | 8.40000     | 91.60000     |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R010             | On 21/12/2025 | Price Contribution     | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R186             | On 06/11/2025 | Bond Future            | 0.00   |           | 7.37694     | 107.35508 | 0.00000    | 7.38231     | 107.34931    |                |                   | 0.46       | 0.00  | 0.00             | 0.00 | 0               | 69,954.00     |
| 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             | 0.00 | 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             | 0.00 | 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             | 0.00 | 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             | 0.00 | 0               | 0.00          |
| R186             | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R186/R157        | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R187             | On 21/12/2026 | Price Contribution     | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R188             | On 21/12/2027 | Price Contribution     | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R202             | On 06/11/2025 | Bond Future            | 0.00   |           | 285.15074   | 285.15074 | 0.00000    | 284.70225   | 284.70225    |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 780.00        |
| R202             | On 05/02/2026 | Bond Future            | 0.00   |           | 285.02608   | 285.02608 | 0.00000    | 284.56921   | 284.56921    |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 573.00        |
| R202             | On 07/05/2026 | Bond Future            | 0.00   |           | 290.36924   | 290.36924 | 0.00000    | 289.90387   | 289.90387    |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R202             | On 06/08/2026 | Bond Future            | 0.00   |           | 290.30730   | 290.30730 | 0.00000    | 289.83204   | 289.83204    |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R202             | On 05/11/2026 | Bond Future            | 0.00   |           | 295.48887   | 295.48887 | 0.00000    | 295.00426   | 295.00426    |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R202             | On 07/12/2033 | Price Contribution     | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R2030            | On 06/11/2025 | Bond Future            | 0.00   |           | 7.69285     | 103.30973 | 0.00000    | 7.70320     | 103.27276    |                |                   | 3.20       | 0.00  | 0.00             | 0.00 | 0               | 71,582.00     |
| R2030            | On 06/11/2025 | Bond Future            | 8.72   | Call      | 3,589.04000 | 3.58904   | 0.00000    | 3,552.07000 | 3.55207      | 3,589.040      |                   | 2.91       | 1.00  | 0.00             | 0.00 | 0               | 300.00        |
| R2030            | On 06/11/2025 | Bond Future            | 9.22   | Call      | 5,279.56000 | 5.27956   | 0.00000    | 5,242.59000 | 5.24259      | 5,279.560      |                   | 3.42       | 1.00  | 0.00             | 0.00 | 0               | 300.00        |
| R2030            | On 06/11/2025 | Bond Future            | 10.08  | Put       | 0.00000     | 0.00000   | 0.00000    | 0.00000     | 0.00000      |                |                   | 4.01       | 0.00  | 0.00             | 0.00 | 0               | 300.00        |
| R2030            | On 05/02/2026 | Bond Future            | 0.00   |           | 7.71706     | 101.16947 | 0.00000    | 7.72821     | 101.13172    |                |                   | 3.14       | 0.00  | 78,608,678.19    |      | 777             | 162,300.00    |
| R2030            | On 07/05/2026 | Bond Future            | 0.00   |           | 7.73945     | 103.04195 | 0.00000    | 7.75147     | 103.00351    |                |                   | 3.02       | 0.00  | 0.00             | 0.00 | 0               | 5,220.00      |
| R2030            | On 06/08/2026 | Bond Future            | 0.00   |           | 7.78046     | 100.91238 | 0.00000    | 7.79358     | 100.87301    |                |                   | 2.92       | 0.00  | 0.00             | 0.00 | 0               | 338.00        |
| R2030            | On 05/11/2026 | Bond Future            | 0.00   |           | 7.82497     | 102.68863 | 0.00000    | 7.83933     | 102.64826    |                |                   | 2.73       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R2030            | On 31/01/2030 | Price Contribution     | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 100.00000   | 0.00000      |                |                   | 0.00       | 0.00  | 0.00             | 0.00 | 0               | 0.00          |
| R2032            | On 06/11/2025 | Bond Future            | 0.00   |           | 8.30621     | 100.66285 | 0.00000    | 8.30174     | 100.68463    |                |                   | 5.05       | 0.00  | 1,472,395,506.95 |      | 14,627          | 50,962.00     |
| R2032            | On 06/11/2025 | Bond Future            | 9.40   | Call      | 5,156.11000 | 5.15611   | 0.00000    | 5,177.89000 | 5.17789      | 5,156.110      |                   | 4.66       | 1.00  | 0.00             | 0.00 | 0               | 300.00        |
| R2032            | On 06/11/2025 | Bond Future            | 9.90   | Call      | 7,401.90000 | 7.40190   | 0.00000    | 7,423.68000 | 7.42368      | 7,401.900      |                   | 5.11       | 1.00  | 0.00             | 0.00 | 0               | 300.00        |

| 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 06/11/2025 | 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   |           | 8.35903      |       | 102.48266  | 0.00000   | 8.35435      | 102.50471      |                   |            | 4.83   | 0.00        | 1,906,894,854.62 | 18,607          | 118,857.00    |
| R2032            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.40597      |       | 100.21916  | 0.00000   | 8.40103      | 100.24165      |                   |            | 4.86   | 0.00        | 0.00             | 0               | 5,163.00      |
| R2032            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.46698      |       | 102.04718  | 0.00000   | 8.46182      | 102.06980      |                   |            | 4.64   | 0.00        | 0.00             | 0               | 0.00          |
| R2032            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.53916      |       | 99.68612   | 0.00000   | 8.53377      | 99.70885       |                   |            | 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   |           | 8.47169      |       | 109.40012  | 0.00000   | 8.46727      | 109.42528      |                   |            | 7.22   | 0.00        | 48,792,453.52    | 446             | 20,832.00     |
| R2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 8.52865      |       | 111.37789  | 0.00000   | 8.52403      | 111.40342      |                   |            | 7.31   | 0.00        | 0.00             | 0               | 14,967.00     |
| R2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.58051      |       | 108.39551  | 0.00000   | 8.57566      | 108.42149      |                   |            | 7.19   | 0.00        | 0.00             | 0               | 0.00          |
| R2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.64532      |       | 110.37249  | 0.00000   | 8.64027      | 110.39866      |                   |            | 7.34   | 0.00        | 0.00             | 0               | 0.00          |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.72024      |       | 107.27560  | 0.00000   | 8.71498      | 107.30195      |                   |            | 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   |           | 8.87279      |       | 101.75595  | 0.00000   | 8.87854      | 101.72004      |                   |            | 6.46   | 0.00        | 69,092,290.05    | 679             | 46,072.00     |
| R2035            | On 06/11/2025 | Bond Future        | 9.77   | Call      | 5,404.40000  |       | 5.40440    | 0.00000   | 5,368.49000  | 5.36849        | 5,404.400         | 6.27       | 1.00   | 0.00        | 0.00             | 0               | 250.00        |
| R2035            | On 06/11/2025 | Bond Future        | 9.91   | Call      | 6,212.64000  |       | 6.21264    | 0.00000   | 6,176.73000  | 6.17673        | 6,212.640         | 6.28       | 1.00   | 0.00        | 0.00             | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.08  | Call      | 7,181.81000  |       | 7.18181    | 0.00000   | 7,145.90000  | 7.14590        | 7,181.810         | 6.30       | 1.00   | 0.00        | 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      | 9,025.49000  |       | 9.02549    | 0.00000   | 8,989.58000  | 8.98958        | 9,025.490         | 6.54       | 1.00   | 0.00        | 0.00             | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.44  | Call      | 9,190.68000  |       | 9.19068    | 0.00000   | 9,154.77000  | 9.15477        | 9,190.680         | 6.58       | 1.00   | 0.00        | 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      | 9,956.26000  |       | 9.95626    | 0.00000   | 9,920.35000  | 9.92035        | 9,956.260         | 6.78       | 1.00   | 0.00        | 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      | 11,885.75000 |       | 11.88575   | 0.00000   | 11,849.84000 | 11.84984       | 11,885.750        | 7.29       | 1.00   | 0.00        | 0.00             | 0               | 2,000.00      |
| R2035            | On 06/11/2025 | Bond Future        | 10.95  | Call      | 11,938.55000 |       | 11.93855   | 0.00000   | 11,902.64000 | 11.90264       | 11,938.550        | 7.30       | 1.00   | 0.00        | 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   |           | 8.93908      |       | 103.59550  | 0.00000   | 8.94508      | 103.55889      |                   |            | 6.28   | 0.00        | 4,247,415.50     | 41              | 82,458.00     |
| R2035            | On 05/02/2026 | Bond Future        | 9.25   | Put       | 611.61000    |       | 0.61161    | 0.00000   | 627.85000    | 0.62785        | 611.610           | 6.28       | (0.28) | 0.00        | 0.00             | 0               | 16,000.00     |
| R2035            | On 05/02/2026 | Bond Future        | 10.17  | Call      | 7,168.08000  |       | 7.16808    | 0.00000   | 7,132.46000  | 7.13246        | 7,168.080         | 6.12       | 0.99   | 0.00        | 0.00             | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.44  | Call      | 8,635.16000  |       | 8.63516    | 0.00000   | 8,598.86000  | 8.59886        | 8,635.160         | 6.18       | 1.00   | 0.00        | 0.00             | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 10.67  | Put       | 1.00000      |       | 0.00100    | 0.00000   | 1.10000      | 0.00110        | 1.000             | 6.25       | 0.00   | 0.00        | 0.00             | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.94  | Call      | 11,286.69000 |       | 11.28669   | 0.00000   | 11,250.10000 | 11.25010       | 11,286.690        | 6.33       | 1.00   | 0.00        | 0.00             | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 11.17  | Put       | 0.05000      |       | 0.00005    | 0.00000   | 0.06000      | 0.00006        | 0.050             | 6.41       | 0.00   | 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   |           | 8.99644      |       | 101.00951  | 0.00000   | 9.00269      | 100.97223      |                   |            | 6.47   | 0.00        | 0.00             | 0               | 0.00          |
| R2035            | On 07/05/2026 | Bond Future        | 9.64   | Call      | 4,268.96000  |       | 4.26896    | 0.00000   | 4,242.53000  | 4.24253        | 4,268.960         | 6.34       | 0.80   | 0.00        | 0.00             | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.66   | Call      | 4,357.96000  |       | 4.35796    | 0.00000   | 4,331.19000  | 4.33119        | 4,357.960         | 6.34       | 0.81   | 0.00        | 0.00             | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.71   | Call      | 4,583.54000  |       | 4.58354    | 0.00000   | 4,555.93000  | 4.55593        | 4,583.540         | 6.33       | 0.83   | 0.00        | 0.00             | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.14  | Put       | 140.68000    |       | 0.14068    | 0.00000   | 144.85000    | 0.14485        | 140.680           | 6.30       | (0.07) | 0.00        | 0.00             | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.16  | Put       | 132.57000    |       | 0.13257    | 0.00000   | 136.56000    | 0.13656        | 132.570           | 6.30       | (0.06) | 0.00        | 0.00             | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.21  | Put       | 114.19000    |       | 0.11419    | 0.00000   | 117.74000    | 0.11774        | 114.190           | 6.29       | (0.06) | 0.00        | 0.00             | 0               | 350.00        |

| 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        | 10.64  | Put       | 31.20     | 0000  | 0.03120    | 0.00000   | 32.44        | 0000           | 0.03244           | 31.200     | 6.38  | (0.02)      | 0.00 | 0                | 250.00        |            |
| R2035            | On 07/05/2026 | Bond Future        | 10.66  | Put       | 29.26     | 0000  | 0.02926    | 0.00000   | 30.43        | 0000           | 0.03043           | 29.260     | 6.38  | (0.02)      | 0.00 | 0                | 200.00        |            |
| R2035            | On 07/05/2026 | Bond Future        | 10.71  | Put       | 24.92     | 0000  | 0.02492    | 0.00000   | 25.95        | 0000           | 0.02595           | 24.920     | 6.40  | (0.01)      | 0.00 | 0                | 350.00        |            |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.06      | 568   | 102.85     | 222       | 0.00000      | 9.07           | 225               | 102.81     | 399   | 6.33        | 0.00 | 0.00             | 0             | 56.00      |
| R2035            | On 06/08/2026 | Bond Future        | 9.13   | Call      | 2,489.20  | 0000  | 2.48920    | 0.00000   | 2,472.79     | 0000           | 2.47279           | 2,489.200  | 6.38  | 0.54        | 0.00 | 0                | 200.00        |            |
| R2035            | On 06/08/2026 | Bond Future        | 9.22   | Call      | 2,751.75  | 0000  | 2.75175    | 0.00000   | 2,733.88     | 0000           | 2.73388           | 2,751.750  | 6.34  | 0.57        | 0.00 | 0                | 250.00        |            |
| R2035            | On 06/08/2026 | Bond Future        | 9.63   | Put       | 965.39    | 0000  | 0.96539    | 0.00000   | 979.15       | 0000           | 0.97915           | 965.390    | 6.23  | (0.27)      | 0.00 | 0                | 200.00        |            |
| R2035            | On 06/08/2026 | Bond Future        | 9.72   | Put       | 824.02    | 0000  | 0.82402    | 0.00000   | 836.42       | 0000           | 0.83642           | 824.020    | 6.22  | (0.24)      | 0.00 | 0                | 250.00        |            |
| R2035            | On 06/08/2026 | Bond Future        | 10.13  | Put       | 378.37    | 0000  | 0.37837    | 0.00000   | 385.55       | 0000           | 0.38555           | 378.370    | 6.20  | (0.13)      | 0.00 | 0                | 200.00        |            |
| R2035            | On 06/08/2026 | Bond Future        | 10.22  | Put       | 314.05    | 0000  | 0.31405    | 0.00000   | 320.30       | 0000           | 0.32030           | 314.050    | 6.20  | (0.11)      | 0.00 | 0                | 250.00        |            |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.14      | 615   | 100.16     | 318       | 0.00000      | 9.15           | 305               | 100.12     | 403   | 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   |           | 9.36      | 344   | 96.43      | 656       | 0.00000      | 9.38           | 933               | 96.26      | 644   | 7.33        | 0.00 | 2,052,459,306.48 | 21,283        | 112,009.00 |
| R2037            | On 06/11/2025 | Bond Future        | 10.50  | Call      | 7,090.05  | 0000  | 7.09005    | 0.00000   | 6,919.93     | 0000           | 6.91993           | 7,090.050  | 7.13  | 1.00        | 0.00 | 0                | 300.00        |            |
| R2037            | On 06/11/2025 | Bond Future        | 11.00  | Call      | 9,977.53  | 0000  | 9.97753    | 0.00000   | 9,807.41     | 0000           | 9.80741           | 9,977.530  | 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   |           | 9.43      | 531   | 93.92      | 155       | 0.00000      | 9.46           | 219               | 93.74      | 828   | 7.48        | 0.00 | 1,875,143,745.75 | 19,965        | 112,017.00 |
| R2037            | On 05/02/2026 | Bond Future        | 9.65   | Put       | 882.78    | 0000  | 0.88278    | 0.00000   | 951.40       | 0000           | 0.95140           | 882.780    | 7.54  | (0.35)      | 0.00 | 0                | 11,500.00     |            |
| R2037            | On 05/02/2026 | Bond Future        | 10.10  | Put       | 206.66    | 0000  | 0.20666    | 0.00000   | 231.20       | 0000           | 0.23120           | 206.660    | 7.34  | (0.12)      | 0.00 | 0                | 11,500.00     |            |
| R2037            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 8,844.97  | 0000  | 8.84497    | 0.00000   | 8,672.83     | 0000           | 8.67283           | 8,844.970  | 7.31  | 1.00        | 0.00 | 0                | 1,970.00      |            |
| R2037            | On 05/02/2026 | Bond Future        | 11.40  | Call      | 11,595.18 | 0000  | 11.59518   | 0.00000   | 11,422.00    | 0000           | 11.42200          | 11,595.180 | 7.43  | 1.00        | 0.00 | 0                | 1,030.00      |            |
| R2037            | On 05/02/2026 | Bond Future        | 12.27  | Put       | 0.00      | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000           |            | 7.51  | 0.00        | 0.00 | 0                | 1,970.00      |            |
| R2037            | On 05/02/2026 | Bond Future        | 12.73  | Put       | 0.00      | 0000  | 0.00000    | 0.00000   | 0.00         | 0000           | 0.00000           |            | 7.51  | 0.00        | 0.00 | 0                | 1,030.00      |            |
| R2037            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.50      | 831   | 95.65      | 989       | 0.00000      | 9.53           | 622               | 95.48      | 339   | 7.43        | 0.00 | 0.00             | 0             | 0.00       |
| R2037            | On 07/05/2026 | Bond Future        | 9.00   | Call      | 959.61    | 0000  | 0.95961    | 0.00000   | 914.62       | 0000           | 0.91462           | 959.610    | 7.95  | 0.29        | 0.00 | 0                | 1,500.00      |            |
| R2037            | On 07/05/2026 | Bond Future        | 9.49   | Call      | 2,032.48  | 0000  | 2.03248    | 0.00000   | 1,950.50     | 0000           | 1.95050           | 2,032.480  | 7.57  | 0.50        | 0.00 | 0                | 1,500.00      |            |
| R2037            | On 07/05/2026 | Bond Future        | 10.06  | Put       | 728.12    | 0000  | 0.72812    | 0.00000   | 775.34       | 0000           | 0.77534           | 728.120    | 7.32  | (0.24)      | 0.00 | 0                | 1,500.00      |            |
| R2037            | On 07/05/2026 | Bond Future        | 10.95  | Call      | 8,627.39  | 0000  | 8.62739    | 0.00000   | 8,458.44     | 0000           | 8.45844           | 8,627.390  | 7.26  | 0.96        | 0.00 | 0                | 142.00        |            |
| R2037            | On 07/05/2026 | Bond Future        | 12.40  | Put       | 0.34      | 0000  | 0.00034    | 0.00000   | 0.40         | 0000           | 0.00040           | 0.340      | 7.40  | 0.00        | 0.00 | 0                | 142.00        |            |
| R2037            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.59      | 385   | 93.14      | 493       | 0.00000      | 9.62           | 292               | 92.96      | 494   | 7.72        | 0.00 | 0.00             | 0             | 2,539.00   |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 3,992.20  | 0000  | 3.99220    | 0.00000   | 3,875.94     | 0000           | 3.87594           | 3,992.200  | 7.71  | 0.67        | 0.00 | 0                | 2,541.00      |            |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 418.30    | 0000  | 0.41830    | 0.00000   | 444.76       | 0000           | 0.44476           | 418.300    | 7.58  | (0.13)      | 0.00 | 0                | 2,541.00      |            |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 118.34    | 0000  | 0.11834    | 0.00000   | 127.79       | 0000           | 0.12779           | 118.340    | 7.62  | (0.05)      | 0.00 | 0                | 2,541.00      |            |
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.67      | 919   | 94.78      | 385       | 0.00000      | 9.70           | 942               | 94.60      | 044   | 7.64        | 0.00 | 0.00             | 0             | 0.00       |
| R2037            | On 05/11/2026 | Bond Future        | 9.46   | Call      | 2,406.57  | 0000  | 2.40657    | 0.00000   | 2,329.72     | 0000           | 2.32972           | 2,406.570  | 7.88  | 0.45        | 0.00 | 0                | 4,490.00      |            |
| R2037            | On 05/11/2026 | Bond Future        | 10.23  | Put       | 1,508.15  | 0000  | 1.50815    | 0.00000   | 1,569.30     | 0000           | 1.56930           | 1,508.150  | 7.59  | (0.31)      | 0.00 | 0                | 4,490.00      |            |
| R2037            | On 05/11/2026 | Bond Future        | 10.83  | Put       | 634.61    | 0000  | 0.63461    | 0.00000   | 667.09       | 0000           | 0.66709           | 634.610    | 7.55  | (0.16)      | 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   |           | 9.43      | 905   | 111.59     | 105       | 0.00000      | 9.47           | 002               | 111.35     | 173   | 7.07        | 0.00 | 0.00             | 0             | 3,051.00   |
| R2038            | On 06/11/2025 | Bond Future        | 10.98  | Call      | 11,063.71 | 0000  | 11.06371   | 0.00000   | 10,824.39    | 0000           | 10.82439          | 11,063.710 | 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   |           | 9.51      | 590   | 113.60     | 850       | 0.00000      | 9.54           | 807               | 113.36     | 472   | 6.92        | 0.00 | 0.00             | 0             | 3,600.00   |
| R2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.58      | 967   | 110.22     | 608       | 0.00000      | 9.62           | 307               | 109.97     | 785   | 7.30        | 0.00 | 0.00             | 0             | 0.00       |
| R2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.67      | 379   | 112.23     | 628       | 0.00000      | 9.70           | 855               | 111.98     | 321   | 7.30        | 0.00 | 0.00             | 0             | 0.00       |
| R2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.76      | 504   | 108.73     | 091       | 0.00000      | 9.80           | 121               | 108.47     | 312   | 7.40        | 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 |
|------------------|---------------|--------------------|------------|-----------|--------------|-----------|------------|--------------|--------------|----------------|-------------------|------------|--------|----------------|------|-----------------|---------------|
| R2038            | On 31/03/2038 | Price Contribution | 0.00       |           | 100.00000    | 0.00000   | 0.00000    | 0.00000      | 100.00000    | 0.00000        |                   |            | 0.00   | 0.00           | 0.00 | 0               | 0.00          |
| R2039            | On 06/11/2025 | Bond Future        | 0.00       |           | 103.02138    | 103.02138 | 0.00000    | 102.78808    | 102.78808    |                |                   | 7.80       | 0.00   | 0.00           | 0.00 | 0               | 0.00          |
| R2039            | On 05/02/2026 | Bond Future        | 0.00       |           | 104.88387    | 104.88387 | 0.00000    | 104.64621    | 104.64621    |                |                   | 7.62       | 0.00   | 0.00           | 0.00 | 0               | 0.00          |
| R2039            | On 07/05/2026 | Bond Future        | 0.00       |           | 101.84532    | 101.84532 | 0.00000    | 101.60333    | 101.60333    |                |                   | 7.95       | 0.00   | 0.00           | 0.00 | 0               | 0.00          |
| R2039            | On 06/08/2026 | Bond Future        | 0.00       |           | 103.70273    | 103.70273 | 0.00000    | 103.45606    | 103.45606    |                |                   | 7.91       | 0.00   | 0.00           | 0.00 | 0               | 0.00          |
| R2039            | On 05/11/2026 | Bond Future        | 0.00       |           | 100.55126    | 100.55126 | 0.00000    | 100.29991    | 100.29991    |                |                   | 8.23       | 0.00   | 0.00           | 0.00 | 0               | 0.00          |
| R2039            | On 31/03/2039 | Price Contribution | 0.00       |           | 100.00000    | 0.00000   | 0.00000    | 100.00000    | 0.00000      |                |                   | 0.00       | 0.00   | 0.00           | 0.00 | 0               | 0.00          |
| R2040            | On 06/10/2015 | Price Contribution | 0.00       |           | 100.00000    | 0.00000   | 0.00000    | 100.00000    | 100.00000    |                |                   | 0.00       | 0.00   | 0.00           | 0.00 | 0               | 0.00          |
| R2040            | On 06/11/2025 | Bond Future        | 0.00       |           | 9.76918      | 96.64729  | 0.00000    | 9.79010      | 96.49520     |                |                   | 8.08       | 0.00   | 177,831,013.60 |      | 1,840           | 22,660.00     |
| R2040            | On 05/02/2026 | Bond Future        | 0.00       |           | 9.84717      | 93.88561  | 0.00000    | 9.86885      | 93.73060     |                |                   | 8.29       | 0.00   | 298,931,782.24 |      | 3,184           | 83,197.00     |
| R2040            | On 05/02/2026 | Bond Future        | 9.80 Call  |           | 1,530.13000  | 1.53013   | 0.00000    | 1,465.67000  | 1.46567      | 1,530.130      |                   | 8.63       | 0.48   | 0.00           |      | 0               | 14,000.00     |
| R2040            | On 05/02/2026 | Bond Future        | 10.35 Call |           | 3,914.83000  | 3.91483   | 0.00000    | 3,794.58000  | 3.79458      | 3,914.830      |                   | 8.24       | 0.82   | 0.00           |      | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 10.75 Put  |           | 89.67000     | 0.08967   | 0.00000    | 100.44000    | 0.10044      | 89.670         |                   | 8.10       | (0.05) | 0.00           |      | 0               | 8,180.00      |
| R2040            | On 05/02/2026 | Bond Future        | 11.15 Put  |           | 13.91000     | 0.01391   | 0.00000    | 16.17000     | 0.01617      | 13.910         |                   | 8.08       | (0.01) | 0.00           |      | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 11.82 Call |           | 12,707.06000 | 12.70706  | 0.00000    | 12,552.14000 | 12.55214     | 12,707.060     |                   | 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       |           | 9.92615      | 95.62328  | 0.00000    | 9.94859      | 95.46544     |                |                   | 8.26       | 0.00   | 0.00           |      | 0               | 0.00          |
| R2040            | On 07/05/2026 | Bond Future        | 10.70 Call |           | 5,716.58000  | 5.71658   | 0.00000    | 5,588.41000  | 5.58841      | 5,716.580      |                   | 8.09       | 0.84   | 0.00           |      | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 11.72 Put  |           | 27.65000     | 0.02765   | 0.00000    | 30.45000     | 0.03045      | 27.650         |                   | 8.13       | (0.01) | 0.00           |      | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 12.22 Put  |           | 5.15000      | 0.00515   | 0.00000    | 5.78000      | 0.00578      | 5.150          |                   | 8.23       | 0.00   | 0.00           |      | 0               | 1,460.00      |
| R2040            | On 06/08/2026 | Bond Future        | 0.00       |           | 10.01689     | 92.85696  | 0.00000    | 10.04020     | 92.69599     |                |                   | 8.63       | 0.00   | 0.00           |      | 0               | 7,265.00      |
| R2040            | On 05/11/2026 | Bond Future        | 0.00       |           | 10.10664     | 94.49057  | 0.00000    | 10.13082     | 94.32646     |                |                   | 8.57       | 0.00   | 0.00           |      | 0               | 0.00          |
| R2040            | On 05/11/2026 | Bond Future        | 9.91 Call  |           | 2,768.58000  | 2.76858   | 0.00000    | 2,699.05000  | 2.69905      | 2,768.580      |                   | 8.87       | 0.45   | 0.00           |      | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67 Put  |           | 1,663.05000  | 1.66305   | 0.00000    | 1,717.60000  | 1.71760      | 1,663.050      |                   | 8.52       | (0.31) | 0.00           |      | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27 Put  |           | 700.96000    | 0.70096   | 0.00000    | 730.06000    | 0.73006      | 700.960        |                   | 8.48       | (0.16) | 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       |           | 103.24255    | 103.24255 | 0.00000    | 103.07153    | 103.07153    |                |                   | 8.41       | 0.00   | 0.00           |      | 0               | 0.00          |
| R2042            | On 05/02/2026 | Bond Future        | 0.00       |           | 105.10899    | 105.10899 | 0.00000    | 104.93476    | 104.93476    |                |                   | 8.22       | 0.00   | 0.00           |      | 0               | 0.00          |
| R2042            | On 07/05/2026 | Bond Future        | 0.00       |           | 101.94855    | 101.94855 | 0.00000    | 101.77120    | 101.77120    |                |                   | 8.61       | 0.00   | 0.00           |      | 0               | 0.00          |
| R2042            | On 06/08/2026 | Bond Future        | 0.00       |           | 103.80782    | 103.80782 | 0.00000    | 103.62690    | 103.62690    |                |                   | 8.57       | 0.00   | 0.00           |      | 0               | 0.00          |
| R2042            | On 05/11/2026 | Bond Future        | 0.00       |           | 100.53205    | 100.53205 | 0.00000    | 100.34762    | 100.34762    |                |                   | 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       |           | 9.97402      | 92.23392  | 0.00000    | 9.99995      | 92.03547     |                |                   | 8.83       | 0.00   | 458,310,348.48 |      | 4,969           | 93,098.00     |
| R2044            | On 06/11/2025 | Bond Future        | 11.25 Call |           | 9,011.64000  | 9.01164   | 0.00000    | 8,813.19000  | 8.81319      | 9,011.640      |                   | 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       |           | 10.05046     | 89.51769  | 0.00000    | 10.07726     | 89.31553     |                |                   | 9.08       | 0.00   | 278,579,051.28 |      | 3,112           | 55,994.00     |
| R2044            | On 05/02/2026 | Bond Future        | 10.07 Call |           | 1,836.37000  | 1.83637   | 0.00000    | 1,741.23000  | 1.74123      | 1,836.370      |                   | 9.43       | 0.52   | 0.00           |      | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 10.90 Call |           | 6,194.64000  | 6.19464   | 0.00000    | 6,008.60000  | 6.00860      | 6,194.640      |                   | 8.91       | 0.94   | 0.00           |      | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.25 Put  |           | 24.12000     | 0.02412   | 0.00000    | 28.48000     | 0.02848      | 24.120         |                   | 8.87       | (0.02) | 0.00           |      | 0               | 4,500.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.45 Put  |           | 8.73000      | 0.00873   | 0.00000    | 10.54000     | 0.01054      | 8.730          |                   | 8.86       | (0.01) | 0.00           |      | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.50 Put  |           | 6.67000      | 0.00667   | 0.00000    | 8.11000      | 0.00811      | 6.670          |                   | 8.86       | (0.01) | 0.00           |      | 0               | 4,500.00      |
| R2044            | On 07/05/2026 | Bond Future        | 0.00       |           | 10.12755     | 91.17454  | 0.00000    | 10.15523     | 90.96867     |                |                   | 9.06       | 0.00   | 0.00           |      | 0               | 0.00          |
| R2044            | On 06/08/2026 | Bond Future        | 0.00       |           | 10.21520     | 88.45230  | 0.00000    | 10.24387     | 88.24246     |                |                   | 9.50       | 0.00   | 0.00           |      | 0               | 7,681.00      |
| R2044            | On 05/11/2026 | Bond Future        | 0.00       |           | 10.30134     | 90.00834  | 0.00000    | 10.33099     | 89.79456     |                |                   | 9.45       | 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 |
|------------------|---------------|--------------------|--------|-----------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|----------------|------|-----------------|---------------|
| R2044            | On 31/01/2044 | Price Contribution | 0.00   |           | 100.00000   | 0.00000   | 0.00000    | 0.00000     | 100.00000    | 0.00000        |                   | 0.00       | 0.00  | 0.00           | 0.00 | 0               | 0.00          |
| R2048            | On 06/11/2025 | Bond Future        | 0.00   |           | 9.93380     | 91.16954  | 0.00000    | 9.95469     | 90.99975     |                |                   | 9.32       | 0.00  | 48,775,703.90  |      | 535             | 80,246.00     |
| R2048            | On 05/02/2026 | Bond Future        | 0.00   |           | 10.00825    | 92.81771  | 0.00000    | 10.02982    | 92.64480     |                |                   | 9.13       | 0.00  | 0.00           |      | 0               | 211,415.00    |
| R2048            | On 05/02/2026 | Bond Future        | 9.50   | Call      | 523.39000   | 0.52339   | 0.00000    | 496.08000   | 0.49608      | 523.390        | 9.86              | 0.20       | 0.00  |                |      | 0               | 1,400.00      |
| R2048            | On 05/02/2026 | Bond Future        | 9.65   | Call      | 780.59000   | 0.78059   | 0.00000    | 741.51000   | 0.74151      | 780.590        | 9.67              | 0.28       | 0.00  |                |      | 0               | 12,500.00     |
| R2048            | On 05/02/2026 | Bond Future        | 10.00  | Call      | 1,771.97000 | 1.77197   | 0.00000    | 1,695.14000 | 1.69514      | 1,771.970      | 9.31              | 0.50       | 0.00  |                |      | 0               | 1,400.00      |
| R2048            | On 05/02/2026 | Bond Future        | 10.48  | Put       | 469.21000   | 0.46921   | 0.00000    | 509.20000   | 0.50920      | 469.210        | 9.01              | (0.19)     | 0.00  |                |      | 0               | 1,400.00      |
| R2048            | On 07/05/2026 | Bond Future        | 0.00   |           | 10.07572    | 90.09569  | 0.00000    | 10.09796    | 89.91959     |                |                   | 9.58       | 0.00  | 0.00           |      | 0               | 260.00        |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.15177    | 91.73912  | 0.00000    | 10.17476    | 91.55960     |                |                   | 9.56       | 0.00  | 0.00           |      | 0               | 0.00          |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.23421    | 88.91750  | 0.00000    | 10.25798    | 88.73453     |                |                   | 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   |           | 9.82808     | 118.27888 | 0.00000    | 9.84388     | 118.10809    |                |                   | 9.44       | 0.00  | 7,569,848.32   |      | 64              | 28,843.00     |
| R2053            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.89634     | 120.41714 | 0.00000    | 9.91265     | 120.24316    |                |                   | 9.25       | 0.00  | 0.00           |      | 0               | 27,517.00     |
| R2053            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.96162     | 116.78363 | 0.00000    | 9.97844     | 116.60648    |                |                   | 9.71       | 0.00  | 0.00           |      | 0               | 10,000.00     |
| R2053            | On 06/08/2026 | Bond Future        | 0.00   |           | 10.03419    | 118.91345 | 0.00000    | 10.05159    | 118.73272    |                |                   | 9.69       | 0.00  | 0.00           |      | 0               | 0.00          |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 10.11117    | 115.14748 | 0.00000    | 10.12916    | 114.96329    |                |                   | 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   |           | 9.14267     | 81.57332  | 0.00000    | 9.15844     | 81.48247     |                |                   | 7.51       | 0.00  | 11,909,704.72  |      | 146             | 8,298.00      |
| R209             | On 05/02/2026 | Bond Future        | 0.00   |           | 9.20763     | 83.04805  | 0.00000    | 9.22399     | 82.95548     |                |                   | 7.33       | 0.00  | 0.00           |      | 0               | 33,408.00     |
| R209             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.26906     | 81.43336  | 0.00000    | 9.28602     | 81.33910     |                |                   | 7.57       | 0.00  | 0.00           |      | 0               | 0.00          |
| R209             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.34041     | 82.91883  | 0.00000    | 9.35806     | 82.82260     |                |                   | 7.48       | 0.00  | 0.00           |      | 0               | 2,732.00      |
| R209             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.41861     | 81.22907  | 0.00000    | 9.43696     | 81.13100     |                |                   | 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   |           | 254.03317   | 254.03317 | 0.00000    | 253.92349   | 253.92349    |                |                   | 0.00       | 0.00  | 0.00           |      | 0               | 1,151.00      |
| R210             | On 05/02/2026 | Bond Future        | 0.00   |           | 258.68875   | 258.68875 | 0.00000    | 258.57678   | 258.57678    |                |                   | 0.00       | 0.00  | 0.00           |      | 0               | 289.00        |
| R210             | On 07/05/2026 | Bond Future        | 0.00   |           | 260.05513   | 260.05513 | 0.00000    | 259.94080   | 259.94080    |                |                   | 0.00       | 0.00  | 0.00           |      | 0               | 0.00          |
| R210             | On 06/08/2026 | Bond Future        | 0.00   |           | 264.86210   | 264.86210 | 0.00000    | 264.74497   | 264.74497    |                |                   | 0.00       | 0.00  | 0.00           |      | 0               | 0.00          |
| R210             | On 05/11/2026 | Bond Future        | 0.00   |           | 266.05361   | 266.05361 | 0.00000    | 265.93417   | 265.93417    |                |                   | 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   |           | 7.99020     | 97.16390  | 0.00000    | 7.99068     | 97.16191     |                |                   | 4.40       | 0.00  | 135,057,821.00 |      | 1,390           | 80,141.00     |
| R213             | On 05/02/2026 | Bond Future        | 0.00   |           | 8.03439     | 98.92046  | 0.00000    | 8.03492     | 98.91835     |                |                   | 4.15       | 0.00  | 0.00           |      | 0               | 3,983.00      |
| R213             | On 07/05/2026 | Bond Future        | 0.00   |           | 8.06533     | 97.19930  | 0.00000    | 8.06589     | 97.19716     |                |                   | 4.09       | 0.00  | 0.00           |      | 0               | 0.00          |
| R213             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.11106     | 98.97275  | 0.00000    | 8.11173     | 98.97031     |                |                   | 3.83       | 0.00  | 0.00           |      | 0               | 0.00          |
| R213             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.17424     | 97.16673  | 0.00000    | 8.17502     | 97.16401     |                |                   | 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   |           | 9.76877     | 75.58869  | 0.00000    | 9.78463     | 75.48784     |                |                   | 8.92       | 0.00  | 52,382,962.17  |      | 693             | 32,551.00     |
| R214             | On 05/02/2026 | Bond Future        | 0.00   |           | 9.84294     | 76.95524  | 0.00000    | 9.85933     | 76.85246     |                |                   | 8.73       | 0.00  | 0.00           |      | 0               | 9,615.00      |
| R214             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.91009     | 75.08128  | 0.00000    | 9.92699     | 74.97663     |                |                   | 9.11       | 0.00  | 0.00           |      | 0               | 0.00          |
| R214             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.98631     | 76.45101  | 0.00000    | 10.00380    | 76.34422     |                |                   | 9.10       | 0.00  | 0.00           |      | 0               | 0.00          |
| R214             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.06978    | 74.50136  | 0.00000    | 10.08786    | 74.39257     |                |                   | 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 : | 9,076,785,239.93 | 93,104 | 1,988,301.00 |
| Grand Total:            | 9,076,785,239.93 | 93,104 | 1,988,301.00 |