

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/11/2025

| 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   |           | 1,223.29400 |       | 1,223.29400 | 0.00000   | 1,223.29400  | 1,223.29400    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL37             | On 05/02/2026 | Index Future       | 0.00   |           | 1,248.93200 |       | 1,248.93200 | 0.00000   | 1,251.02200  | 1,251.02200    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL37             | On 07/05/2026 | Index Future       | 0.00   |           | 1,271.73900 |       | 1,271.73900 | 0.00000   | 1,273.93000  | 1,273.93000    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL37             | On 06/08/2026 | Index Future       | 0.00   |           | 1,294.54900 |       | 1,294.54900 | 0.00000   | 1,296.83500  | 1,296.83500    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL37             | On 05/11/2026 | Index Future       | 0.00   |           | 1,317.51000 |       | 1,317.51000 | 0.00000   | 1,319.91400  | 1,319.91400    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL37             | On 04/02/2027 | Index Future       | 0.00   |           | 1,340.23100 |       | 1,340.23100 | 0.00000   | 1,342.71200  | 1,342.71200    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 06/11/2025 | Index Future       | 0.00   |           | 1,546.46400 |       | 1,546.46400 | 0.00000   | 1,546.46400  | 1,546.46400    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 05/02/2026 | Index Future       | 0.00   |           | 1,586.12000 |       | 1,586.12000 | 0.00000   | 1,591.56000  | 1,591.56000    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 07/05/2026 | Index Future       | 0.00   |           | 1,615.08300 |       | 1,615.08300 | 0.00000   | 1,620.70400  | 1,620.70400    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 06/08/2026 | Index Future       | 0.00   |           | 1,644.05200 |       | 1,644.05200 | 0.00000   | 1,649.84400  | 1,649.84400    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 05/11/2026 | Index Future       | 0.00   |           | 1,673.21200 |       | 1,673.21200 | 0.00000   | 1,679.20500  | 1,679.20500    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| AL7T             | On 04/02/2027 | Index Future       | 0.00   |           | 1,702.06700 |       | 1,702.06700 | 0.00000   | 1,708.20900  | 1,708.20900    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ALBI             | On 06/11/2025 | Index Future       | 0.00   |           | 1,301.10100 |       | 1,301.10100 | 0.00000   | 1,301.10100  | 1,301.10100    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ALBI             | On 05/02/2026 | Index Future       | 0.00   |           | 1,341.01000 |       | 1,341.01000 | 0.00000   | 1,345.61200  | 1,345.61200    |                   | 0.00       | 0.00  | 0.00        | 0               | 79.00         |
| ALBI             | On 07/05/2026 | Index Future       | 0.00   |           | 1,365.49800 |       | 1,365.49800 | 0.00000   | 1,370.25200  | 1,370.25200    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ALBI             | On 06/08/2026 | Index Future       | 0.00   |           | 1,389.99000 |       | 1,389.99000 | 0.00000   | 1,394.88900  | 1,394.88900    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ALBI             | On 05/11/2026 | Index Future       | 0.00   |           | 1,414.64400 |       | 1,414.64400 | 0.00000   | 1,419.71300  | 1,419.71300    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ALBI             | On 04/02/2027 | Index Future       | 0.00   |           | 1,439.04000 |       | 1,439.04000 | 0.00000   | 1,444.23500  | 1,444.23500    |                   | 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 05/02/2026 | Bond Future        | 0.00   |           | 9.26756     |       | 93.56937    | 0.00000   | 9.20942      | 93.86296       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES33             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.34721     |       | 91.50632    | 0.00000   | 9.28544      | 91.80998       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES33             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.43806     |       | 93.18588    | 0.00000   | 9.37250      | 93.49905       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES33             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.54209     |       | 91.04692    | 0.00000   | 9.47220      | 91.37095       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES33             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.66986     |       | 92.63135    | 0.00000   | 9.59586      | 92.96335       |                   | 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 05/02/2026 | Bond Future        | 0.00   |           | 9.81047     |       | 91.96943    | 0.00000   | 9.75343      | 92.39302       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES42             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.88152     |       | 89.40637    | 0.00000   | 9.82196      | 89.84236       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES42             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.95822     |       | 91.04674    | 0.00000   | 9.89613      | 91.49462       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES42             | On 05/11/2026 | Bond Future        | 0.00   |           | 10.04043    |       | 88.39826    | 0.00000   | 9.97549      | 88.85945       |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| ES42             | On 04/02/2027 | Bond Future        | 0.00   |           | 10.13412    |       | 89.93457    | 0.00000   | 10.06664     | 90.40591       |                   | 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   |           | 1,277.20000 |       | 1,277.20000 | 0.00000   | 1,277.20000  | 1,277.20000    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| GOVI             | On 05/02/2026 | GOVI               | 0.00   |           | 1,316.54600 |       | 1,316.54600 | 0.00000   | 1,321.03200  | 1,321.03200    |                   | 0.00       | 0.00  | 0.00        | 0               | 598.00        |
| GOVI             | On 07/05/2026 | GOVI               | 0.00   |           | 1,340.58700 |       | 1,340.58700 | 0.00000   | 1,345.22200  | 1,345.22200    |                   | 0.00       | 0.00  | 0.00        | 0               | 42.00         |
| GOVI             | On 06/08/2026 | GOVI               | 0.00   |           | 1,364.63200 |       | 1,364.63200 | 0.00000   | 1,369.40900  | 1,369.40900    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| GOVI             | On 05/11/2026 | GOVI               | 0.00   |           | 1,388.83700 |       | 1,388.83700 | 0.00000   | 1,393.78000  | 1,393.78000    |                   | 0.00       | 0.00  | 0.00        | 0               | 0.00          |
| GOVI             | On 04/02/2027 | GOVI               | 0.00   |           | 1,412.78800 |       | 1,412.78800 | 0.00000   | 1,417.85300  | 1,417.85300    |                   | 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 05/02/2026 | Bond Future        | 0.00   |           | 145.32947   |       | 145.32947   | 0.00000   | 145.22089    | 145.22089      |                   | 0.00       | 0.00  | 0.00        | 0               | 1,833.00      |
| I2029            | On 07/05/2026 | Bond Future        | 0.00   |           | 146.55551   |       | 146.55551   | 0.00000   | 146.45224    | 146.45224      |                   | 0.00       | 0.00  | 0.00        | 0               | 2,542.00      |

| Contract Details |               |                    | Strike | Call /Put | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On | Volatility | Delta | Delta Value | Contracts      | Traded | Open Interest |
|------------------|---------------|--------------------|--------|-----------|-----------|-------|------------|-----------|--------------|----------------|------------|------------|-------|-------------|----------------|--------|---------------|
|                  |               |                    |        |           |           |       |            |           |              |                | Option     |            |       |             |                |        |               |
| I2029            | On 06/08/2026 | Bond Future        | 0.00   |           | 149.24670 |       | 149.24670  | 0.00000   | 149.14795    | 149.14795      |            | 0.00       |       | 0.00        |                | 0      | 0.00          |
| I2029            | On 05/11/2026 | Bond Future        | 0.00   |           | 150.41032 |       | 150.41032  | 0.00000   | 150.31854    | 150.31854      |            | 0.00       |       | 0.00        |                | 0      | 0.00          |
| I2029            | On 04/02/2027 | Bond Future        | 0.00   |           | 153.03448 |       | 153.03448  | 0.00000   | 152.94505    | 152.94505      |            | 0.00       |       | 0.00        |                | 0      | 0.00          |
| I2029            | On 31/03/2029 | Price Contribution | 0.00   |           | 100.00000 |       | 0.00000    | 0.00000   | 100.00000    | 0.00000        |            | 0.00       |       | 0.00        |                | 0      | 0.00          |
| I2031            | On 05/02/2026 | Bond Future        | 0.00   |           | 113.05341 |       | 113.05341  | 0.00000   | 112.97237    | 112.97237      |            | 2.01       |       | 0.00        |                | 0      | 1,013.00      |
| I2031            | On 07/05/2026 | Bond Future        | 0.00   |           | 115.14513 |       | 115.14513  | 0.00000   | 115.06830    | 115.06830      |            | 1.91       |       | 0.00        |                | 0      | 736.00        |
| I2031            | On 06/08/2026 | Bond Future        | 0.00   |           | 114.82882 |       | 114.82882  | 0.00000   | 114.75567    | 114.75567      |            | 1.87       |       | 0.00        |                | 0      | 680.00        |
| I2031            | On 05/11/2026 | Bond Future        | 0.00   |           | 116.86652 |       | 116.86652  | 0.00000   | 116.79877    | 116.79877      |            | 1.75       |       | 0.00        |                | 0      | 0.00          |
| I2031            | On 04/02/2027 | Bond Future        | 0.00   |           | 116.43807 |       | 116.43807  | 0.00000   | 116.37227    | 116.37227      |            | 1.69       |       | 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      | 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      | 0.00          |
| I2033            | On 05/02/2026 | Bond Future        | 0.00   |           | 140.05091 |       | 140.05091  | 0.00000   | 139.24885    | 139.24885      |            | 0.00       |       | 0.00        |                | 0      | 2,694.00      |
| I2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 141.07704 |       | 141.07704  | 0.00000   | 140.26720    | 140.26720      |            | 0.00       |       | 0.00        | 146,014,736.40 | 1,035  | 11,412.00     |
| I2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 143.66768 |       | 143.66768  | 0.00000   | 142.84912    | 142.84912      |            | 0.00       |       | 0.00        |                | 0      | 0.00          |
| I2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 144.62865 |       | 144.62865  | 0.00000   | 143.80382    | 143.80382      |            | 0.00       |       | 0.00        |                | 0      | 0.00          |
| I2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 147.15210 |       | 147.15210  | 0.00000   | 146.31665    | 146.31665      |            | 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      | 0.00          |
| I2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 151.21887 |       | 151.21887  | 0.00000   | 150.62710    | 150.62710      |            | 0.00       |       | 0.00        |                | 0      | 2,762.00      |
| I2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 154.01662 |       | 154.01662  | 0.00000   | 153.42160    | 153.42160      |            | 0.00       |       | 0.00        |                | 0      | 440.00        |
| I2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 154.63828 |       | 154.63828  | 0.00000   | 154.03890    | 154.03890      |            | 0.00       |       | 0.00        |                | 0      | 0.00          |
| I2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 157.38327 |       | 157.38327  | 0.00000   | 156.78228    | 156.78228      |            | 0.00       |       | 0.00        |                | 0      | 0.00          |
| I2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 157.88983 |       | 157.88983  | 0.00000   | 157.28248    | 157.28248      |            | 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      | 0.00          |
| I2043            | On 05/02/2026 | Bond Future        | 0.00   |           | 114.13135 |       | 114.13135  | 0.00000   | 114.15420    | 114.15420      |            | 5.05       |       | 0.00        |                | 0      | 0.00          |
| I2043            | On 07/05/2026 | Bond Future        | 0.00   |           | 116.24301 |       | 116.24301  | 0.00000   | 116.27205    | 116.27205      |            | 5.18       |       | 0.00        |                | 0      | 0.00          |
| I2043            | On 06/08/2026 | Bond Future        | 0.00   |           | 115.51434 |       | 115.51434  | 0.00000   | 115.54900    | 115.54900      |            | 5.31       |       | 0.00        |                | 0      | 0.00          |
| I2043            | On 05/11/2026 | Bond Future        | 0.00   |           | 117.56373 |       | 117.56373  | 0.00000   | 117.60582    | 117.60582      |            | 5.25       |       | 0.00        |                | 0      | 0.00          |
| I2043            | On 04/02/2027 | Bond Future        | 0.00   |           | 116.70811 |       | 116.70811  | 0.00000   | 116.75404    | 116.75404      |            | 5.34       |       | 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      | 0.00          |
| I2046            | On 05/02/2026 | Bond Future        | 0.00   |           | 133.51287 |       | 133.51287  | 0.00000   | 132.16966    | 132.16966      |            | 0.00       |       | 0.00        |                | 0      | 12,410.00     |
| I2046            | On 07/05/2026 | Bond Future        | 0.00   |           | 133.68457 |       | 133.68457  | 0.00000   | 132.32313    | 132.32313      |            | 0.00       |       | 0.00        |                | 0      | 5,789.00      |
| I2046            | On 06/08/2026 | Bond Future        | 0.00   |           | 136.13914 |       | 136.13914  | 0.00000   | 134.75842    | 134.75842      |            | 0.00       |       | 0.00        |                | 0      | 0.00          |
| I2046            | On 05/11/2026 | Bond Future        | 0.00   |           | 136.21981 |       | 136.21981  | 0.00000   | 134.82264    | 134.82264      |            | 0.00       |       | 0.00        |                | 0      | 0.00          |
| I2046            | On 04/02/2027 | Bond Future        | 0.00   |           | 138.59497 |       | 138.59497  | 0.00000   | 137.17677    | 137.17677      |            | 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      | 0.00          |
| I2050            | On 05/02/2026 | Bond Future        | 0.00   |           | 130.34255 |       | 130.34255  | 0.00000   | 131.69205    | 131.69205      |            | 0.00       |       | 0.00        |                | 0      | 11,798.00     |
| I2050            | On 07/05/2026 | Bond Future        | 0.00   |           | 132.75414 |       | 132.75414  | 0.00000   | 134.13532    | 134.13532      |            | 0.00       |       | 0.00        |                | 0      | 4,988.00      |
| I2050            | On 06/08/2026 | Bond Future        | 0.00   |           | 132.73361 |       | 132.73361  | 0.00000   | 134.14595    | 134.14595      |            | 0.00       |       | 0.00        |                | 0      | 0.00          |
| I2050            | On 05/11/2026 | Bond Future        | 0.00   |           | 135.08975 |       | 135.08975  | 0.00000   | 136.53501    | 136.53501      |            | 0.00       |       | 0.00        |                | 0      | 0.00          |
| I2050            | On 04/02/2027 | Bond Future        | 0.00   |           | 134.95116 |       | 134.95116  | 0.00000   | 136.42516    | 136.42516      |            | 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      | 0.00          |
| I2058            | On 05/02/2026 | Bond Future        | 0.00   |           | 119.87951 |       | 119.87951  | 0.00000   | 118.91946    | 118.91946      |            | 7.01       |       | 0.00        |                | 0      | 0.00          |
| I2058            | On 07/05/2026 | Bond Future        | 0.00   |           | 122.09753 |       | 122.09753  | 0.00000   | 121.12586    | 121.12586      |            | 7.24       |       | 0.00        |                | 0      | 0.00          |
| I2058            | On 06/08/2026 | Bond Future        | 0.00   |           | 121.47619 |       | 121.47619  | 0.00000   | 120.49198    | 120.49198      |            | 7.45       |       | 0.00        |                | 0      | 0.00          |
| I2058            | On 05/11/2026 | Bond Future        | 0.00   |           | 123.63160 |       | 123.63160  | 0.00000   | 122.63693    | 122.63693      |            | 7.43       |       | 0.00        |                | 0      | 0.00          |
| I2058            | On 04/02/2027 | Bond Future        | 0.00   |           | 122.88190 |       | 122.88190  | 0.00000   | 121.87326    | 121.87326      |            | 7.59       |       | 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      | 0.00          |
| IGOV             | On 06/11/2025 | Index Future       | 0.00   |           | 403.76800 |       | 403.76800  | 0.00000   | 403.76800    | 403.76800      |            | 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 |
|------------------|---------------|------------------------|--------|-----------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|--------|----------------|--|-----------------|---------------|
| IGOV             | On 05/02/2026 | Index Future           | 0.00   |           | 418.20000 |       | 418.20000  | 0.00000   | 417.74400    | 417.74400      |                   | 0.00       | 0.00   | 0.00           |  | 0               | 242.00        |
| IGOV             | On 07/05/2026 | Index Future           | 0.00   |           | 425.93700 |       | 425.93700  | 0.00000   | 425.49400    | 425.49400      |                   | 0.00       | 0.00   | 0.00           |  | 0               | 8.00          |
| IGOV             | On 06/08/2026 | Index Future           | 0.00   |           | 433.67600 |       | 433.67600  | 0.00000   | 433.24300    | 433.24300      |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| IGOV             | On 05/11/2026 | Index Future           | 0.00   |           | 441.46500 |       | 441.46500  | 0.00000   | 441.05000    | 441.05000      |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| IGOV             | On 04/02/2027 | Index Future           | 0.00   |           | 449.17400 |       | 449.17400  | 0.00000   | 448.76400    | 448.76400      |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| IS10             | On 17/12/2025 | Interest Rate Swap     | 0.00   |           | 80.28000  |       | 80.28000   | 0.00000   | 80.28000     | 80.28000       |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| IS10             | On 16/03/2026 | Interest Rate Swap     | 0.00   |           | 76.82000  |       | 76.82000   | 0.00000   | 76.82000     | 76.82000       |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| IS10             | On 15/06/2026 | Interest Rate Swap     | 0.00   |           | 75.24000  |       | 75.24000   | 0.00000   | 75.24000     | 75.24000       |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| IS10             | On 21/09/2026 | Interest Rate Swap     | 0.00   |           | 77.27000  |       | 77.27000   | 0.00000   | 77.27000     | 77.27000       |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| IS10             | On 21/12/2026 | Interest Rate Swap     | 0.00   |           | 81.30000  |       | 81.30000   | 0.00000   | 81.30000     | 81.30000       |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| IS10             | On 15/03/2027 | Interest Rate Swap     | 0.00   |           | 79.80000  |       | 79.80000   | 0.00000   | 79.80000     | 79.80000       |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| IS10             | On 21/06/2027 | Interest Rate Swap     | 0.00   |           | 81.86000  |       | 81.86000   | 0.00000   | 81.86000     | 81.86000       |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| IS10             | On 20/09/2027 | Interest Rate Swap     | 0.00   |           | 87.61000  |       | 87.61000   | 0.00000   | 87.61000     | 87.61000       |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| IS10             | On 20/12/2027 | Interest Rate Swap     | 0.00   |           | 87.94000  |       | 87.94000   | 0.00000   | 87.94000     | 87.94000       |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| IS10             | On 22/03/2028 | Interest Rate Swap     | 0.00   |           | 80.89000  |       | 80.89000   | 0.00000   | 80.89000     | 80.89000       |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| 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          |
| 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               | 0.00          |
| 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          |
| 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               | 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               | 0.00          |
| R202             | On 05/02/2026 | Bond Future            | 0.00   |           | 286.96715 |       | 286.96715  | 0.00000   | 287.91899    | 287.91899      |                   | 0.00       | 0.00   | 0.00           |  | 0               | 565.00        |
| R202             | On 07/05/2026 | Bond Future            | 0.00   |           | 292.27653 |       | 292.27653  | 0.00000   | 293.26059    | 293.26059      |                   | 0.00       | 0.00   | 0.00           |  | 0               | 460.00        |
| R202             | On 06/08/2026 | Bond Future            | 0.00   |           | 292.20968 |       | 292.20968  | 0.00000   | 293.22429    | 293.22429      |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| R202             | On 05/11/2026 | Bond Future            | 0.00   |           | 297.39726 |       | 297.39726  | 0.00000   | 298.44725    | 298.44725      |                   | 0.00       | 0.00   | 0.00           |  | 0               | 0.00          |
| R202             | On 04/02/2027 | Bond Future            | 0.00   |           | 297.06744 |       | 297.06744  | 0.00000   | 298.14360    | 298.14360      |                   | 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 05/02/2026 | Bond Future            | 0.00   |           | 7.67373   |       | 101.31632  | 0.00000   | 7.62302      | 101.48852      |                   | 2.93       | 0.00   | 160,788,999.84 |  | 1,587           | 164,023.00    |
| R2030            | On 07/05/2026 | Bond Future            | 0.00   |           | 7.70056   |       | 103.16645  | 0.00000   | 7.64430      | 103.34689      |                   | 2.92       | 0.00   | 0.00           |  | 0               | 5,220.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.21   | Call      | 176.43000 |       | 0.17643    | 0.00000   | 214.66000    | 0.21466        | 176.430           | 2.45       | 0.19   | 0.00           |  | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.71   | Call      | 832.92000 |       | 0.83292    | 0.00000   | 928.14000    | 0.92814        | 832.920           | 2.88       | 0.51   | 0.00           |  | 0               | 1,000.00      |
| R2030            | On 07/05/2026 | Bond Future            | 7.92   | Put       | 571.14000 |       | 0.57114    | 0.00000   | 506.65000    | 0.50665        | 571.140           | 3.10       | (0.37) | 0.00           |  | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 0.00   |           | 7.74244   |       | 101.02657  | 0.00000   | 7.67990      | 101.21476      |                   | 2.89       | 0.00   | 0.00           |  | 0               | 338.00        |
| R2030            | On 06/08/2026 | Bond Future            | 7.21   | Call      | 270.07000 |       | 0.27007    | 0.00000   | 310.80000    | 0.31080        | 270.070           | 2.44       | 0.23   | 0.00           |  | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 7.71   | Call      | 932.21000 |       | 0.93221    | 0.00000   | 1,019.32000  | 1.01932        | 932.210           | 2.85       | 0.49   | 0.00           |  | 0               | 1,000.00      |
| R2030            | On 06/08/2026 | Bond Future            | 8.06   | Put       | 675.46000 |       | 0.67546    | 0.00000   | 602.86000    | 0.60286        | 675.460           | 3.17       | (0.36) | 0.00           |  | 0               | 1,000.00      |

| 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 |
|------------------|---------------|--------------------|--------|-----------|--------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|---------------|-----------------|---------------|
| R2030            | On 05/11/2026 | Bond Future        | 0.00   |           | 7.78701      |       | 102.79542  | 0.00000   | 7.71699      | 102.99278      |                   |            | 2.73  | 0.00        | 0.00          | 0               | 0.00          |
| R2030            | On 04/02/2027 | Bond Future        | 0.00   |           | 7.86150      |       | 100.55643  | 0.00000   | 7.78379      | 100.75981      |                   |            | 2.64  | 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 05/02/2026 | Bond Future        | 0.00   |           | 8.19378      |       | 103.26497  | 0.00000   | 8.15556      | 103.44699      |                   |            | 4.45  | 0.00        | 55,969,613.74 | 542             | 125,216.00    |
| R2032            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.23718      |       | 100.99091  | 0.00000   | 8.19577      | 101.18138      |                   |            | 4.55  | 0.00        | 0.00          | 0               | 37,719.00     |
| R2032            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.29140      |       | 102.82064  | 0.00000   | 8.24665      | 103.01896      |                   |            | 4.38  | 0.00        | 0.00          | 0               | 0.00          |
| R2032            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.35565      |       | 100.46368  | 0.00000   | 8.30693      | 100.67138      |                   |            | 4.32  | 0.00        | 0.00          | 0               | 0.00          |
| R2032            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.44142      |       | 102.18994  | 0.00000   | 8.38911      | 102.40375      |                   |            | 4.13  | 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 05/02/2026 | Bond Future        | 0.00   |           | 8.34715      |       | 112.38642  | 0.00000   | 8.30924      | 112.59859      |                   |            | 6.77  | 0.00        | 0.00          | 0               | 14,967.00     |
| R2033            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.39489      |       | 109.39553  | 0.00000   | 8.35405      | 109.61714      |                   |            | 6.80  | 0.00        | 0.00          | 0               | 0.00          |
| R2033            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.45256      |       | 111.37740  | 0.00000   | 8.40869      | 111.60778      |                   |            | 6.96  | 0.00        | 0.00          | 0               | 0.00          |
| R2033            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.51931      |       | 108.28796  | 0.00000   | 8.47187      | 108.52877      |                   |            | 6.77  | 0.00        | 0.00          | 0               | 0.00          |
| R2033            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.60554      |       | 110.14788  | 0.00000   | 8.55493      | 110.39553      |                   |            | 6.88  | 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 05/02/2026 | Bond Future        | 0.00   |           | 8.69395      |       | 105.10612  | 0.00000   | 8.64108      | 105.43585      |                   |            | 5.73  | 0.00        | 0.00          | 0               | 82,467.00     |
| R2035            | On 05/02/2026 | Bond Future        | 8.64   | Call      | 945.18000    |       | 0.94518    | 0.00000   | 1,094.36000  | 1.09436        | 945.180           |            | 5.52  | 0.46        | 0.00          | 0               | 350.00        |
| R2035            | On 05/02/2026 | Bond Future        | 9.14   | Put       | 367.82000    |       | 0.36782    | 0.00000   | 305.87000    | 0.30587        | 367.820           |            | 6.59  | (0.20)      | 0.00          | 0               | 350.00        |
| R2035            | On 05/02/2026 | Bond Future        | 9.25   | Put       | 279.24000    |       | 0.27924    | 0.00000   | 231.12000    | 0.23112        | 279.240           |            | 6.84  | (0.15)      | 0.00          | 0               | 16,000.00     |
| R2035            | On 05/02/2026 | Bond Future        | 9.64   | Put       | 105.90000    |       | 0.10590    | 0.00000   | 85.83000     | 0.08583        | 105.900           |            | 7.68  | (0.06)      | 0.00          | 0               | 350.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.17  | Call      | 8,693.24000  |       | 8.69324    | 0.00000   | 9,016.98000  | 9.01698        | 8,693.240         |            | 8.69  | 0.98        | 0.00          | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.44  | Call      | 10,157.53000 |       | 10.15753   | 0.00000   | 10,483.96000 | 10.48396       | 10,157.530        |            | 9.19  | 0.99        | 0.00          | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 10.67  | Put       | 9.14000      |       | 0.00914    | 0.00000   | 7.11000      | 0.00711        | 9.140             |            | 9.61  | (0.01)      | 0.00          | 0               | 250.00        |
| R2035            | On 05/02/2026 | Bond Future        | 10.94  | Call      | 12,800.71000 |       | 12.80071   | 0.00000   | 13,129.58000 | 13.12958       | 12,800.710        |            | 9.76  | 1.00        | 0.00          | 0               | 2,000.00      |
| R2035            | On 05/02/2026 | Bond Future        | 11.17  | Put       | 1.37000      |       | 0.00137    | 0.00000   | 1.02000      | 0.00102        | 1.370             |            | 9.76  | 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        |                   |            | 9.76  | 0.00        | 0.00          | 0               | 2,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 0.00   |           | 8.74526      |       | 102.52297  | 0.00000   | 8.68936      | 102.86386      |                   |            | 6.04  | 0.00        | 0.00          | 0               | 31,981.00     |
| R2035            | On 07/05/2026 | Bond Future        | 8.29   | Call      | 510.82000    |       | 0.51082    | 0.00000   | 551.44000    | 0.55144        | 510.820           |            | 5.32  | 0.24        | 0.00          | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 8.79   | Call      | 1,863.73000  |       | 1.86373    | 0.00000   | 1,917.67000  | 1.91767        | 1,863.730         |            | 6.12  | 0.53        | 0.00          | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 9.20   | Put       | 861.74000    |       | 0.86174    | 0.00000   | 658.48000    | 0.65848        | 861.740           |            | 6.90  | (0.28)      | 0.00          | 0               | 1,000.00      |
| R2035            | On 07/05/2026 | Bond Future        | 9.64   | Call      | 5,711.57000  |       | 5.71157    | 0.00000   | 5,928.13000  | 5.92813        | 5,711.570         |            | 7.72  | 0.84        | 0.00          | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.66   | Call      | 5,812.15000  |       | 5.81215    | 0.00000   | 6,031.64000  | 6.03164        | 5,812.150         |            | 7.75  | 0.85        | 0.00          | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 9.71   | Call      | 6,064.87000  |       | 6.06487    | 0.00000   | 6,290.88000  | 6.29088        | 6,064.870         |            | 7.85  | 0.86        | 0.00          | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.14  | Put       | 221.35000    |       | 0.22135    | 0.00000   | 155.88000    | 0.15588        | 221.350           |            | 8.56  | (0.08)      | 0.00          | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.16  | Put       | 215.28000    |       | 0.21528    | 0.00000   | 151.26000    | 0.15126        | 215.280           |            | 8.59  | (0.08)      | 0.00          | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.21  | Put       | 200.84000    |       | 0.20084    | 0.00000   | 140.37000    | 0.14037        | 200.840           |            | 8.67  | (0.07)      | 0.00          | 0               | 350.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.64  | Put       | 112.89000    |       | 0.11289    | 0.00000   | 75.85000     | 0.07585        | 112.890           |            | 9.37  | (0.04)      | 0.00          | 0               | 250.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.66  | Put       | 110.04000    |       | 0.11004    | 0.00000   | 73.80000     | 0.07380        | 110.040           |            | 9.40  | (0.04)      | 0.00          | 0               | 200.00        |
| R2035            | On 07/05/2026 | Bond Future        | 10.71  | Put       | 103.20000    |       | 0.10320    | 0.00000   | 68.95000     | 0.06895        | 103.200           |            | 9.48  | (0.04)      | 0.00          | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 0.00   |           | 8.80570      |       | 104.38073  | 0.00000   | 8.74664      | 104.73223      |                   |            | 5.95  | 0.00        | 0.00          | 0               | 56.00         |
| R2035            | On 06/08/2026 | Bond Future        | 8.29   | Call      | 742.15000    |       | 0.74215    | 0.00000   | 770.90000    | 0.77090        | 742.150           |            | 5.31  | 0.26        | 0.00          | 0               | 1,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 8.71   | Call      | 1,822.17000  |       | 1.82217    | 0.00000   | 1,841.52000  | 1.84152        | 1,822.170         |            | 5.89  | 0.47        | 0.00          | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 8.79   | Call      | 2,088.29000  |       | 2.08829    | 0.00000   | 2,116.24000  | 2.11624        | 2,088.290         |            | 6.01  | 0.50        | 0.00          | 0               | 1,000.00      |
| R2035            | On 06/08/2026 | Bond Future        | 9.13   | Call      | 3,380.10000  |       | 3.38010    | 0.00000   | 3,463.25000  | 3.46325        | 3,380.100         |            | 6.56  | 0.64        | 0.00          | 0               | 200.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.21   | Put       | 1,350.17000  |       | 1.35017    | 0.00000   | 1,096.24000  | 1.09624        | 1,350.170         |            | 6.69  | (0.33)      | 0.00          | 0               | 350.00        |
| R2035            | On 06/08/2026 | Bond Future        | 9.22   | Call      | 3,756.56000  |       | 3.75656    | 0.00000   | 3,855.91000  | 3.85591        | 3,756.560         |            | 6.70  | 0.67        | 0.00          | 0               | 250.00        |

| Contract Details |               |                    | Strike | Call /Put | MTM          | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | ContractsTraded | Open Interest |            |
|------------------|---------------|--------------------|--------|-----------|--------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|-----------------|---------------|------------|
| R2035            | On 06/08/2026 | Bond Future        | 9.39   | Put       | 1,101.79     | 000   | 1.10179    | 0.00000   | 881.40       | 000            | 0.88140           | 1,101.790  | 6.97  | (0.28)      | 0.00            | 0             | 1,000.00   |
| R2035            | On 06/08/2026 | Bond Future        | 9.63   | Put       | 844.24       | 000   | 0.84424    | 0.00000   | 662.36       | 000            | 0.66236           | 844.240    | 7.34  | (0.22)      | 0.00            | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.71   | Put       | 773.92       | 000   | 0.77392    | 0.00000   | 603.10       | 000            | 0.60310           | 773.920    | 7.46  | (0.20)      | 0.00            | 0             | 350.00     |
| R2035            | On 06/08/2026 | Bond Future        | 9.72   | Put       | 765.76       | 000   | 0.76576    | 0.00000   | 596.07       | 000            | 0.59607           | 765.760    | 7.47  | (0.20)      | 0.00            | 0             | 250.00     |
| R2035            | On 06/08/2026 | Bond Future        | 10.13  | Put       | 485.94       | 000   | 0.48594    | 0.00000   | 372.60       | 000            | 0.37260           | 485.940    | 8.04  | (0.13)      | 0.00            | 0             | 200.00     |
| R2035            | On 06/08/2026 | Bond Future        | 10.22  | Put       | 440.77       | 000   | 0.44077    | 0.00000   | 335.81       | 000            | 0.33581           | 440.770    | 8.16  | (0.12)      | 0.00            | 0             | 250.00     |
| R2035            | On 05/11/2026 | Bond Future        | 0.00   |           | 8.87646      |       | 101.70929  | 0.00000   | 8.81382      |                | 102.07289         |            | 6.06  | 0.00        | 0.00            | 0             | 0.00       |
| R2035            | On 05/11/2026 | Bond Future        | 8.80   | Call      | 2,244.99     | 000   | 2.24499    | 0.00000   | 2,262.58     | 000            | 2.26258           | 2,244.990  | 6.13  | 0.48        | 0.00            | 0             | 200.00     |
| R2035            | On 05/11/2026 | Bond Future        | 9.30   | Put       | 1,661.64     | 000   | 1.66164    | 0.00000   | 1,386.35     | 000            | 1.38635           | 1,661.640  | 6.82  | (0.35)      | 0.00            | 0             | 200.00     |
| R2035            | On 05/11/2026 | Bond Future        | 9.80   | Put       | 1,034.74     | 000   | 1.03474    | 0.00000   | 834.70       | 000            | 0.83470           | 1,034.740  | 7.48  | (0.23)      | 0.00            | 0             | 200.00     |
| R2035            | On 04/02/2027 | Bond Future        | 0.00   |           | 8.96439      |       | 103.45747  | 0.00000   | 8.89842      |                | 103.82992         |            | 5.88  | 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 05/02/2026 | Bond Future        | 0.00   |           | 9.12253      |       | 95.97003   | 0.00000   | 9.06492      |                | 96.35391          |            | 6.79  | 0.00        | 0.00            | 0             | 115,386.00 |
| R2037            | On 05/02/2026 | Bond Future        | 9.65   | Put       | 384.86       | 000   | 0.38486    | 0.00000   | 249.46       | 000            | 0.24946           | 384.860    | 8.48  | (0.18)      | 0.00            | 0             | 11,500.00  |
| R2037            | On 05/02/2026 | Bond Future        | 10.10  | Put       | 136.25       | 000   | 0.13625    | 0.00000   | 79.77        | 000            | 0.07977           | 136.250    | 9.60  | (0.07)      | 0.00            | 0             | 11,500.00  |
| R2037            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 10,911.12000 |       | 10.91112   | 0.00000   | 11,283.67    | 000            | 11.28367          | 10,911.120 | 11.40 | 0.99        | 0.00            | 0             | 1,970.00   |
| R2037            | On 05/02/2026 | Bond Future        | 11.40  | Call      | 13,647.53000 |       | 13.64753   | 0.00000   | 14,030.19    | 000            | 14.03019          | 13,647.530 | 11.62 | 1.00        | 0.00            | 0             | 1,030.00   |
| R2037            | On 05/02/2026 | Bond Future        | 12.27  | Put       | 0.09         | 000   | 0.00009    | 0.00000   | 0.05         | 000            | 0.00005           | 0.090      | 11.62 | 0.00        | 0.00            | 0             | 1,970.00   |
| R2037            | On 05/02/2026 | Bond Future        | 12.73  | Put       | 0.01         | 000   | 0.00001    | 0.00000   | 0.00         | 000            | 0.00000           | 0.010      | 11.62 | 0.00        | 0.00            | 0             | 1,030.00   |
| R2037            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.18734      |       | 97.72253   | 0.00000   | 9.12683      |                | 98.11823          |            | 6.96  | 0.00        | 0.00            | 0             | 87,488.00  |
| R2037            | On 07/05/2026 | Bond Future        | 9.00   | Call      | 1,199.53     | 000   | 1.19953    | 0.00000   | 1,358.15     | 000            | 1.35815           | 1,199.530  | 6.45  | 0.40        | 0.00            | 0             | 1,500.00   |
| R2037            | On 07/05/2026 | Bond Future        | 9.49   | Call      | 3,118.01     | 000   | 3.11801    | 0.00000   | 3,385.24     | 000            | 3.38524           | 3,118.010  | 7.49  | 0.66        | 0.00            | 0             | 1,500.00   |
| R2037            | On 07/05/2026 | Bond Future        | 10.06  | Put       | 522.71       | 000   | 0.52271    | 0.00000   | 457.11       | 000            | 0.45711           | 522.710    | 8.76  | (0.16)      | 0.00            | 0             | 1,500.00   |
| R2037            | On 07/05/2026 | Bond Future        | 10.95  | Call      | 10,779.94000 |       | 10.77994   | 0.00000   | 11,152.19    | 000            | 11.15219          | 10,779.940 | 10.51 | 0.95        | 0.00            | 0             | 142.00     |
| R2037            | On 07/05/2026 | Bond Future        | 12.40  | Put       | 7.45         | 000   | 0.00745    | 0.00000   | 5.90         | 000            | 0.00590           | 7.450      | 11.09 | 0.00        | 0.00            | 0             | 142.00     |
| R2037            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.26199      |       | 95.23332   | 0.00000   | 9.19844      |                | 95.64040          |            | 7.23  | 0.00        | 0.00            | 0             | 2,539.00   |
| R2037            | On 06/08/2026 | Bond Future        | 10.02  | Call      | 5,708.56     | 000   | 5.70856    | 0.00000   | 5,892.30     | 000            | 5.89230           | 5,708.560  | 8.74  | 0.76        | 0.00            | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 10.70  | Put       | 511.01       | 000   | 0.51101    | 0.00000   | 384.87       | 000            | 0.38487           | 511.010    | 9.96  | (0.12)      | 0.00            | 0             | 2,541.00   |
| R2037            | On 06/08/2026 | Bond Future        | 11.30  | Put       | 280.16       | 000   | 0.28016    | 0.00000   | 209.98       | 000            | 0.20998           | 280.160    | 10.91 | (0.07)      | 0.00            | 0             | 2,541.00   |
| R2037            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.33605      |       | 96.90030   | 0.00000   | 9.26920      |                | 97.32014          |            | 7.15  | 0.00        | 0.00            | 0             | 0.00       |
| R2037            | On 05/11/2026 | Bond Future        | 9.46   | Call      | 3,254.97     | 000   | 3.25497    | 0.00000   | 3,323.50     | 000            | 3.32350           | 3,254.970  | 7.50  | 0.56        | 0.00            | 0             | 4,490.00   |
| R2037            | On 05/11/2026 | Bond Future        | 10.23  | Put       | 1,250.98     | 000   | 1.25098    | 0.00000   | 1,026.44     | 000            | 1.02644           | 1,250.980  | 8.79  | (0.24)      | 0.00            | 0             | 4,490.00   |
| R2037            | On 05/11/2026 | Bond Future        | 10.83  | Put       | 749.05       | 000   | 0.74905    | 0.00000   | 605.40       | 000            | 0.60540           | 749.050    | 9.69  | (0.15)      | 0.00            | 0             | 4,490.00   |
| R2037            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.42498      |       | 94.30891   | 0.00000   | 9.35506      |                | 94.73839          |            | 7.36  | 0.00        | 0.00            | 0             | 0.00       |
| R2037            | On 31/01/2037 | Price Contribution | 0.00   |           | 100.00       | 000   | 0.00000    | 0.00000   | 100.00       | 000            | 0.00000           |            | 0.00  | 0.00        | 0.00            | 0             | 0.00       |
| R2038            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.20710      |       | 115.98803  | 0.00000   | 9.14955      |                | 116.43952         |            | 6.35  | 0.00        | 0.00            | 0             | 3,763.00   |
| R2038            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.27274      |       | 112.62170  | 0.00000   | 9.21227      |                | 113.08716         |            | 6.92  | 0.00        | 0.00            | 0             | 2,395.00   |
| R2038            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.34630      |       | 114.66189  | 0.00000   | 9.28284      |                | 115.14070         |            | 6.94  | 0.00        | 0.00            | 0             | 0.00       |
| R2038            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.42616      |       | 111.18879  | 0.00000   | 9.35936      |                | 111.68252         |            | 7.00  | 0.00        | 0.00            | 0             | 0.00       |
| R2038            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.52023      |       | 113.09806  | 0.00000   | 9.45036      |                | 113.60314         |            | 6.94  | 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 05/02/2026 | Bond Future        | 0.00   |           | 9.37367      |       | 107.32843  | 0.00000   | 9.31630      |                | 107.76952         |            | 6.97  | 0.00        | 0.00            | 0             | 0.00       |
| R2039            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.44107      |       | 104.30921  | 0.00000   | 9.38093      |                | 104.76370         |            | 7.50  | 0.00        | 0.00            | 0             | 0.00       |
| R2039            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.51613      |       | 106.19887  | 0.00000   | 9.45317      |                | 106.66611         |            | 7.47  | 0.00        | 0.00            | 0             | 0.00       |
| R2039            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.59704      |       | 103.08162  | 0.00000   | 9.53093      |                | 103.56313         |            | 7.75  | 0.00        | 0.00            | 0             | 0.00       |
| R2039            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.69135      |       | 104.85185  | 0.00000   | 9.62237      |                | 105.34419         |            | 7.66  | 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 |
|------------------|---------------|--------------------|--------|-----------|--------------|-----------|------------|--------------|--------------|----------------|-------------------|------------|----------------|-------------|-----------------|---------------|
| R2039            | On 31/03/2039 | 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          |
| R2040            | On 06/10/2015 | Price Contribution | 0.00   |           | 100.00000    | 0.00000   | 0.00000    | 0.00000      | 100.00000    | 100.00000      |                   | 0.00       | 0.00           | 0.00        | 0               | 0.00          |
| R2040            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.40467      | 97.13187  | 0.00000    | 9.34739      | 97.56384     |                | 7.51              | 0.00       | 0.00           | 0.00        | 0               | 78,840.00     |
| R2040            | On 05/02/2026 | Bond Future        | 9.80   | Call      | 3,501.98000  | 3.50198   | 0.00000    | 3,656.08000  | 3.65608      | 3,501.980      | 9.11              | 0.76       | 0.00           | 0.00        | 0               | 14,000.00     |
| R2040            | On 05/02/2026 | Bond Future        | 10.24  | Put       | 216.13000    | 0.21613   | 0.00000    | 93.73000     | 0.09373      | 216.130        | 10.36             | (0.09)     | 0.00           | 0.00        | 0               | 14,000.00     |
| R2040            | On 05/02/2026 | Bond Future        | 10.35  | Call      | 6,915.09000  | 6.91509   | 0.00000    | 7,250.02000  | 7.25002      | 6,915.090      | 10.64             | 0.93       | 0.00           | 0.00        | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 10.75  | Put       | 67.17000     | 0.06717   | 0.00000    | 26.09000     | 0.02609      | 67.170         | 11.64             | (0.03)     | 0.00           | 0.00        | 0               | 8,180.00      |
| R2040            | On 05/02/2026 | Bond Future        | 11.15  | Put       | 28.70000     | 0.02870   | 0.00000    | 9.84000      | 0.00984      | 28.700         | 12.64             | (0.01)     | 0.00           | 0.00        | 0               | 680.00        |
| R2040            | On 05/02/2026 | Bond Future        | 11.82  | Call      | 15,955.73000 | 15.95573  | 0.00000    | 16,386.98000 | 16.38698     | 15,955.730     | 12.89             | 1.00       | 0.00           | 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      |                | 12.89             | 0.00       | 0.00           | 0.00        | 0               | 475.00        |
| R2040            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.47151      | 98.90554  | 0.00000    | 9.41160      | 99.35034     |                | 7.72              | 0.00       | 0.00           | 0.00        | 0               | 0.00          |
| R2040            | On 07/05/2026 | Bond Future        | 10.70  | Call      | 8,877.76000  | 8.87776   | 0.00000    | 9,221.08000  | 9.22108      | 8,877.760      | 10.62             | 0.90       | 0.00           | 0.00        | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 11.72  | Put       | 86.21000     | 0.08621   | 0.00000    | 72.39000     | 0.07239      | 86.210         | 12.34             | (0.03)     | 0.00           | 0.00        | 0               | 1,460.00      |
| R2040            | On 07/05/2026 | Bond Future        | 12.22  | Put       | 27.94000     | 0.02794   | 0.00000    | 23.74000     | 0.02374      | 27.940         | 12.34             | (0.01)     | 0.00           | 0.00        | 0               | 1,460.00      |
| R2040            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.54730      | 96.18714  | 0.00000    | 9.48465      | 96.64429     |                | 8.06              | 0.00       | 0.00           | 0.00        | 0               | 7,265.00      |
| R2040            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.62188      | 97.87068  | 0.00000    | 9.55631      | 98.34137     |                | 8.01              | 0.00       | 0.00           | 0.00        | 0               | 0.00          |
| R2040            | On 05/11/2026 | Bond Future        | 9.91   | Call      | 4,460.93000  | 4.46093   | 0.00000    | 4,415.04000  | 4.41504      | 4,460.930      | 8.78              | 0.61       | 0.00           | 0.00        | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 10.67  | Put       | 1,244.39000  | 1.24439   | 0.00000    | 912.46000    | 0.91246      | 1,244.390      | 10.18             | (0.21)     | 0.00           | 0.00        | 0               | 2,300.00      |
| R2040            | On 05/11/2026 | Bond Future        | 11.27  | Put       | 757.62000    | 0.75762   | 0.00000    | 540.64000    | 0.54064      | 757.620        | 11.20             | (0.13)     | 0.00           | 0.00        | 0               | 2,300.00      |
| R2040            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.70973      | 95.04531  | 0.00000    | 9.64143      | 95.52658     |                | 8.29              | 0.00       | 0.00           | 0.00        | 0               | 0.00          |
| 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           | 0.00        | 0               | 0.00          |
| R2042            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.49676      | 108.81113 | 0.00000    | 9.43960      | 109.29800    |                | 7.52              | 0.00       | 121,868,465.60 | 0.00        | 1,120           | 1,125.00      |
| R2042            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.56209      | 105.69292 | 0.00000    | 9.50237      | 106.19409    |                | 8.10              | 0.00       | 0.00           | 0.00        | 0               | 0.00          |
| R2042            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.63422      | 107.60762 | 0.00000    | 9.57190      | 108.12245    |                | 8.09              | 0.00       | 0.00           | 0.00        | 0               | 0.00          |
| R2042            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.71135      | 104.38903 | 0.00000    | 9.64614      | 104.91907    |                | 8.42              | 0.00       | 0.00           | 0.00        | 0               | 0.00          |
| R2042            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.80037      | 106.18161 | 0.00000    | 9.73254      | 106.72329    |                | 8.33              | 0.00       | 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           | 0.00        | 0               | 0.00          |
| R2044            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.61412      | 92.91075  | 0.00000    | 9.55708      | 93.36886     |                | 8.34              | 0.00       | 14,401,166.25  | 0.00        | 155             | 61,719.00     |
| R2044            | On 05/02/2026 | Bond Future        | 10.07  | Call      | 4,071.86000  | 4.07186   | 0.00000    | 4,265.66000  | 4.26566      | 4,071.860      | 10.18             | 0.80       | 0.00           | 0.00        | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 10.90  | Call      | 9,550.64000  | 9.55064   | 0.00000    | 9,959.43000  | 9.95943      | 9,550.640      | 12.65             | 0.97       | 0.00           | 0.00        | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.25  | Put       | 37.61000     | 0.03761   | 0.00000    | 12.91000     | 0.01291      | 37.610         | 13.62             | (0.02)     | 0.00           | 0.00        | 0               | 4,500.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.45  | Put       | 25.26000     | 0.02526   | 0.00000    | 8.20000      | 0.00820      | 25.260         | 14.18             | (0.01)     | 0.00           | 0.00        | 0               | 9,000.00      |
| R2044            | On 05/02/2026 | Bond Future        | 11.50  | Put       | 22.93000     | 0.02293   | 0.00000    | 7.35000      | 0.00735      | 22.930         | 14.32             | (0.01)     | 0.00           | 0.00        | 0               | 4,500.00      |
| R2044            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.68002      | 94.60742  | 0.00000    | 9.62058      | 95.07858     |                | 8.59              | 0.00       | 0.00           | 0.00        | 0               | 64,878.00     |
| R2044            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.75396      | 91.93637  | 0.00000    | 9.69202      | 92.42019     |                | 8.99              | 0.00       | 0.00           | 0.00        | 0               | 7,681.00      |
| R2044            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.82627      | 93.54545  | 0.00000    | 9.76168      | 94.04308     |                | 8.95              | 0.00       | 0.00           | 0.00        | 0               | 0.00          |
| R2044            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.91036      | 90.77083  | 0.00000    | 9.84330      | 91.27937     |                | 9.30              | 0.00       | 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           | 0.00        | 0               | 0.00          |
| R2048            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.57764      | 96.38757  | 0.00000    | 9.51557      | 96.92127     |                | 8.48              | 0.00       | 0.00           | 0.00        | 0               | 234,427.00    |
| R2048            | On 05/02/2026 | Bond Future        | 8.90   | Call      | 54.16000     | 0.05416   | 0.00000    | 82.99000     | 0.08299      | 54.160         | 7.30              | 0.04       | 0.00           | 0.00        | 0               | 1,940.00      |
| R2048            | On 05/02/2026 | Bond Future        | 9.40   | Call      | 866.75000    | 0.86675   | 0.00000    | 876.11000    | 0.87611      | 866.750        | 8.19              | 0.35       | 0.00           | 0.00        | 0               | 1,940.00      |
| R2048            | On 05/02/2026 | Bond Future        | 9.65   | Call      | 1,966.15000  | 1.96615   | 0.00000    | 2,013.51000  | 2.01351      | 1,966.150      | 8.97              | 0.57       | 0.00           | 0.00        | 0               | 12,500.00     |
| R2048            | On 05/02/2026 | Bond Future        | 9.90   | Put       | 740.89000    | 0.74089   | 0.00000    | 385.41000    | 0.38541      | 740.890        | 9.80              | (0.26)     | 0.00           | 0.00        | 0               | 1,940.00      |
| R2048            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.63474      | 93.70870  | 0.00000    | 9.57029      | 94.25672     |                | 9.16              | 0.00       | 0.00           | 0.00        | 0               | 48,318.00     |
| R2048            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.69819      | 95.40659  | 0.00000    | 9.63125      | 95.96875     |                | 9.17              | 0.00       | 0.00           | 0.00        | 0               | 0.00          |
| R2048            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.76736      | 92.64120  | 0.00000    | 9.69772      | 93.21858     |                | 9.57              | 0.00       | 0.00           | 0.00        | 0               | 0.00          |
| R2048            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.84758      | 94.23314  | 0.00000    | 9.77541      | 94.82274     |                | 9.49              | 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 |
|------------------|---------------|--------------------|--------|-----------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------|-----------------|---------------|
| R2048            | On 28/02/2048 | 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          |
| R2053            | On 05/02/2026 | Bond Future        | 0.00   |           | 9.45180   | 125.33741 | 0.00000    | 9.37947   | 126.17171    |                |                   | 8.64       | 0.00  | 0.00          | 0.00 | 0               | 27,617.00     |
| R2053            | On 07/05/2026 | Bond Future        | 0.00   |           | 9.50610   | 121.76473 | 0.00000    | 9.43106   | 122.62055    |                |                   | 9.33       | 0.00  | 0.00          | 0.00 | 0               | 12,035.00     |
| R2053            | On 06/08/2026 | Bond Future        | 0.00   |           | 9.56566   | 123.97057 | 0.00000    | 9.48786   | 124.84723    |                |                   | 9.35       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R2053            | On 05/11/2026 | Bond Future        | 0.00   |           | 9.62891   | 120.28251 | 0.00000    | 9.54811   | 121.18156    |                |                   | 9.77       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R2053            | On 04/02/2027 | Bond Future        | 0.00   |           | 9.70152   | 122.34795 | 0.00000    | 9.61788   | 123.26566    |                |                   | 9.70       | 0.00  | 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          | 0.00 | 0               | 0.00          |
| R209             | On 05/02/2026 | Bond Future        | 0.00   |           | 8.94298   | 84.56477  | 0.00000    | 8.88541   | 84.89954     |                |                   | 6.69       | 0.00  | 0.00          | 0.00 | 0               | 35,518.00     |
| R209             | On 07/05/2026 | Bond Future        | 0.00   |           | 8.99828   | 82.95763  | 0.00000    | 8.93786   | 83.30276     |                |                   | 7.11       | 0.00  | 0.00          | 0.00 | 0               | 6,358.00      |
| R209             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.06121   | 84.46075  | 0.00000    | 8.99788   | 84.81573     |                |                   | 7.05       | 0.00  | 0.00          | 0.00 | 0               | 2,732.00      |
| R209             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.13025   | 82.79034  | 0.00000    | 9.06365   | 83.15640     |                |                   | 7.20       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R209             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.21303   | 84.21334  | 0.00000    | 9.14343   | 84.58783     |                |                   | 7.06       | 0.00  | 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          | 0.00 | 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          | 0.00 | 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          | 0.00 | 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          | 0.00 | 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          | 0.00 | 0               | 0.00          |
| R210             | On 05/02/2026 | Bond Future        | 0.00   |           | 259.46185 | 259.46185 | 0.00000    | 259.51671 | 259.51671    |                |                   | 0.00       | 0.00  | 0.00          | 0.00 | 0               | 289.00        |
| R210             | On 07/05/2026 | Bond Future        | 0.00   |           | 260.77787 | 260.77787 | 0.00000    | 260.84687 | 260.84687    |                |                   | 0.00       | 0.00  | 0.00          | 0.00 | 0               | 918.00        |
| R210             | On 06/08/2026 | Bond Future        | 0.00   |           | 265.56623 | 265.56623 | 0.00000    | 265.64789 | 265.64789    |                |                   | 0.00       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R210             | On 05/11/2026 | Bond Future        | 0.00   |           | 266.74022 | 266.74022 | 0.00000    | 266.83890 | 266.83890    |                |                   | 0.00       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R210             | On 04/02/2027 | Bond Future        | 0.00   |           | 271.39263 | 271.39263 | 0.00000    | 271.49999 | 271.49999    |                |                   | 0.00       | 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          | 0.00 | 0               | 0.00          |
| R213             | On 05/02/2026 | Bond Future        | 0.00   |           | 7.93363   | 99.32246  | 0.00000    | 7.89480   | 99.47793     |                |                   | 3.84       | 0.00  | 45,291,041.76 |      | 456             | 4,252.00      |
| R213             | On 07/05/2026 | Bond Future        | 0.00   |           | 7.96459   | 97.58492  | 0.00000    | 7.92212   | 97.74806     |                |                   | 3.85       | 0.00  | 0.00          | 0.00 | 0               | 64,746.00     |
| R213             | On 06/08/2026 | Bond Future        | 0.00   |           | 8.00700   | 99.35336  | 0.00000    | 7.96058   | 99.52374     |                |                   | 3.67       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R213             | On 05/11/2026 | Bond Future        | 0.00   |           | 8.06575   | 97.54497  | 0.00000    | 8.01458   | 97.72399     |                |                   | 3.62       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R213             | On 04/02/2027 | Bond Future        | 0.00   |           | 8.15034   | 99.22261  | 0.00000    | 8.09469   | 99.40718     |                |                   | 3.43       | 0.00  | 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          | 0.00 | 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          | 0.00 | 0               | 0.00          |
| R214             | On 05/02/2026 | Bond Future        | 0.00   |           | 9.41238   | 79.72965  | 0.00000    | 9.35535   | 80.10815     |                |                   | 7.97       | 0.00  | 0.00          | 0.00 | 0               | 10,321.00     |
| R214             | On 07/05/2026 | Bond Future        | 0.00   |           | 9.46912   | 77.88801  | 0.00000    | 9.40976   | 78.27729     |                |                   | 8.56       | 0.00  | 0.00          | 0.00 | 0               | 31,017.00     |
| R214             | On 06/08/2026 | Bond Future        | 0.00   |           | 9.53264   | 79.29936  | 0.00000    | 9.47087   | 79.69915     |                |                   | 8.57       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R214             | On 05/11/2026 | Bond Future        | 0.00   |           | 9.60271   | 77.39283  | 0.00000    | 9.53829   | 77.80415     |                |                   | 8.89       | 0.00  | 0.00          | 0.00 | 0               | 0.00          |
| R214             | On 04/02/2027 | Bond Future        | 0.00   |           | 9.68471   | 78.72326  | 0.00000    | 9.61785   | 79.14363     |                |                   | 8.82       | 0.00  | 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          | 0.00 | 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          | 0.00 | 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          | 0.00 | 0               | 0.00          |

|                         |  |  |  |  |  |  |  |  |  |  |  |  |  |                |  |       |              |
|-------------------------|--|--|--|--|--|--|--|--|--|--|--|--|--|----------------|--|-------|--------------|
| Total for Derivatives : |  |  |  |  |  |  |  |  |  |  |  |  |  | 544,334,023.59 |  | 4,895 | 1,634,872.00 |
|-------------------------|--|--|--|--|--|--|--|--|--|--|--|--|--|----------------|--|-------|--------------|

|              |  |  |  |  |  |  |  |  |  |  |  |  |  |                |  |       |              |
|--------------|--|--|--|--|--|--|--|--|--|--|--|--|--|----------------|--|-------|--------------|
| Grand Total: |  |  |  |  |  |  |  |  |  |  |  |  |  | 544,334,023.59 |  | 4,895 | 1,634,872.00 |
|--------------|--|--|--|--|--|--|--|--|--|--|--|--|--|----------------|--|-------|--------------|